

# **BCI Exhibit 524**

**To:** Wiltenburg, David[wilten@hugheshubbard.com]  
**Cc:** Levine, Carolyn B.[levinec@HughesHubbard.COM]; Margolin, Jeff[margolin@HughesHubbard.COM]  
**From:** diane.harvey@weil.com  
**Sent:** Tue 9/30/2008 3:58:15 PM  
**Importance:** Low  
**Sensitivity:** None  
**Subject:** Re: Schedules  
**Categories:** <diane.harvey@weil.com>

Schedule A.pdf  
Schedule B.pdf

Here are the filed schedules.

Search by CUSIP number.

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09/30/2008 03:01 PM To

"Levine, Carolyn B." <levinec@HughesHubbard.COM>, "Margolin, Jeff" <margolin@HughesHubbard.COM>

cc

Barclay's Repurchase Agreement

Subject

Diane, tracking this issue further, I find reference to the September 18 repo transaction in the September 20 letter (copy attached; see pp. 1, 5), which refers in turn to a Schedule A which was "previously delivered," although the Schedule itself is not attached.

I think this is what we are looking for.

Thanks, David

<<3. Clarification Letter.pdf>>

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\*\*\*\*\*[attachment "3. Clarification Letter.pdf" deleted by Diane Harvey/NY/WGM/US]

**Schedule A**

This schedule is Schedule A referred to in Section 1(a)(ii)(A) of the clarifying letter agreement, dated as of September 20, 2008, among Lehman Brothers Holdings Inc. ("LBHI"), Lehman Brothers Inc. ("LBI" and, together with LBHI, "Seller"), LB 745 LLC ("LB"), and Barclays Capital Inc. ("Purchaser") entered into in connection with the Asset Purchase Agreement, dated as of September 16, 2008, by and among LBHI, LBI, LB and Purchaser, as amended.

Any recipient of this Schedule A is required to enter into and is bound by the terms of a confidentiality agreement or other obligation acceptable to Seller and Purchaser. The listing of any security on this Schedule A does not indicate that such security has been delivered to Purchaser or the value of any such security. In particular, the par amounts set forth on Schedule A are provided for use of the parties for informational purposes only and are not indicative of the value of the securities.

**Schedule A**

Cualp	Par Value	Description			
31280C4X4	3,154	FHGMAC TRUST 000147 PO CLASS 1PRINCIPAL ONLY			
31280C5N5	2,083	FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY			
31280C6B0	2,772	FHGMAC TRUST 000150 PO CLASS 1PRINCIPAL ONLY			
31280EJN6	10,647	FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY			
31280G2C3	8,617	FHS 176 176-PO PRINCIPAL ONLY FHLMC STRIPPED PC			
31280J3U6	7,946	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED			
31280PLP3	2,600	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED			
31280PSL5	34,050	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED			
31280Q4L9	1,664	FHS 245 IO FREDDIE MAC			
31281AKE1	6,834	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281AKV3	1,419	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281BU40	5,461,177	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281BU57	4,308,044	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281BU57	4,855,396	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281BU85	5,260,496	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY RMD 7.50	07/01/2023		
31281BU73	6,762,636	FHGMAC TRUST 000155 IO CLASS 2INTEREST ONLY			
31281BU99	9,198,303	FHGMAC TRUST 000145 IO CLASS AINTEREST ONLY			
31281BVA5	33,208,410	FHS 183 183 IO INTEREST ONLY FHLMC STRIPPED			
31281BV83	32,079,751	FHS 180 180-A INTEREST ONLY FREDDIEMAC STRIP			
31281BVC1	24,651,539	FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC			
31281BVG2	8,466,226	FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC			
31281BVH0	22,939,522	FHS 176 176-IO INTEREST ONLY FHLMC STRIPPED PC			
31281BVK3	22,136,819	FHS 177 177-B IO INTEREST ONLYFHLMC STRIPPED PC			
31281BVL1	12,225,008	FHS 179 179 IO INTEREST ONLY FHLMC STRIPPED			
31281BVM9	15,618,880	FHS 212-IO CMO SERIES 212 FEDERAL HOME LN MGT CRP STRIP			
31281BVN7	14,290,258	FHS 215-IO FREDDIE MAC			
31282CDV8	2,839	FHS 191-IO CMO SERIES 191 FEDERAL HOME LN MGT CORP			
31282RYG3	123,994	FHS 197 197-IO INTEREST ONLY FHLMC STRIPPED PC			
31282RYN8	38,453	FHS 200-IO CMO SERIES 200 FEDERAL HOME LN MGT CORP			
31282SD33	2,630	FHS 205-IO CMO SERIES 205 FEDERAL HOME LN MGT CRP STRIP			
31282XB26	67,397	FHS 206-IO CMO SERIES 206 FEDERAL HOME LN MGT CRP STRIP			
31282XDK4	295,202	FHS 207-IO CMO 2 SERIES 207 FEDERAL HOME LN MGT CRP STRIP			
31282XE56	7,575	FHS 208 208-IO INTEREST ONLY FHLMC STRIPPED PC			
31282XQL6	420,109	FHS 217 IO FEDERAL HOME LN MGT CRP STRIP			
31282XVL2	20	FHS 221 IO FEDERAL HOME LN MGT CRP STRIP			
31282XYN5	476,208	FHR-231 IO FREDDIE MAC			
31282XYN5	476,208	FHR-231 IO FREDDIE MAC			
31282XYN5	75,710	FHR-231 IO FREDDIE MAC			
31282Y3J6	2,916,820	FHR-231 IO FREDDIE MAC			
31282YA25	688,894	FHR 235 IO FREDDIE MAC			
31282YA25	712,403	FHS 237 IO FREDDIE MAC			
31282YA25	712,403	FHR-239 IO FREDDIE MAC			
31282YA25	712,403	FHR-240 IO FREDDIE MAC			
31282YA25	712,403	FHR-240 IO FREDDIE MAC			
31282YA25	712,403	FHR-242 IO FREDDIE MAC			
31282YA66	124,242	FHS 244 IO FREDDIE MAC			
31282YAV1	369,813	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA			
31282YB40	15,985	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA			
31282YBC2	809,541	FHS 205 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			
31282YBE8	857,717	FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			
31282YBE8	411,704	FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			
31282YBV0	334	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP			
31282YBW8	100,743	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP			
31282YBX6	390,490	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP			
31282YC49	310	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP			
31282YC80	408,466	FHS 208 208-PO PRINCIPAL ONLY FHLMC STRIPPED PC			
31282YCD9	22,280	FHS 213 PO FREDDIE MAC			
31282YCK3	4,263	FHS 214 PO FREDDIE MAC			
31282YCP2	183,138	FHS 214 PO FREDDIE MAC			
31282YCU1	291,710	FHS 215 PO FREDDIE MAC STRIP			
31282YCV9	18,199	FHS 215 PO FREDDIE MAC STRIP			
31282YCW7	193,941	FHS 215 PO FREDDIE MAC STRIP			
31282YCX5	347,148	FHS 215 PO FREDDIE MAC STRIP			
31282YDA4	362,899	FHS 215 PO FREDDIE MAC STRIP			
31282YDE6	64,807	FHS 215 PO FREDDIE MAC STRIP			
31282YDR7	33,562,640	FHS 217 PO FREDDIEMAC STRIP			
31282YDR7	33,562,640	FHS 217 PO FREDDIEMAC STRIP			
31282YDR7	33,562,640	FHS 217 PO FREDDIEMAC STRIP			
31282YDR7	22,080,712	FHS 220 PO FREDDIE MAC STRIP			
31282YEJ4	31,860,911	FHS 220 PO FREDDIE MAC STRIP			
31282YEN5	1,992,969	FHS 220 PO FREDDIE MAC STRIP			
31282YJ34	9,111,303	FHS 220 PO FREDDIE MAC STRIP			
31282YJ42	40,378,966	FHS 220 PO FREDDIE MAC STRIP			
31282YJ42	3,303,570	FHS 220 PO FREDDIE MAC STRIP			
31282YSS9	16,996,918	FHS 220 PO FREDDIE MAC STRIP			
31282YXC8	41,010,024	FHS 220 PO FREDDIE MAC STRIP			
31283FAB5	330,894	FHS 246 S12 FREDDIE MAC			
31283FAB5	16,545	FHS 248 X54 FREDDIE MAC			
31283GPR2	2,010	FHS 248 IO FREDDIE MAC			
31283GU21	5,412	FHS 248 IO FREDDIE MAC			

**Schedule A**

<b>Cualp</b>	<b>Par Value</b>	<b>Description</b>
31283GYX9	2,096	FHS 248 IO FREDDIE MAC
31283H2J3	6,795,393	FHS 248 IO FREDDIE MAC
31283H4Z5	829,772	FHS 248 IO FREDDIE MAC
31283H6C4	2,523,081	FHS 248 IO FREDDIE MAC
31283HF59	24,451	FHR 255-13 FREDDIE MAC
31283HHG3	61,021	FHR 255-14 FREDDIE MAC
31283HK61	267	FHR 255-15 FREDDIE MAC
31283HU52	194,473	FHR 255-16 FREDDIE MAC
31283HUA1	5,763,482	FHR 255-16 FREDDIE MAC
31283HUA1	5,763,482	FHR 255-5 FREDDIE MAC
31283HUA1	5,763,482	FHR 255 13 FREDDIE MAC
31283HUA1	5,763,482	FHR-232 PO FREDDIE MAC
31283HUA1	5,763,482	FHR-231 PO FREDDIE MAC
31283HUA1	5,763,482	FHR-242 PO FREDDIE MAC
31283HUA1	5,763,482	FHS 2006-244 FREDDIE MAC
31283HUA1	4,478,630	FHS 2006-244 FREDDIE MAC
31283HVL6	2,313,546	FHS 245 PO FREDDIE MAC
31283HWY7	1,324,938	FHS 245 PO FREDDIE MAC
31283HX67	270,334	FHS 248 PO FREDDIE MAC
31283HYG4	105,397	FREDDIE MAC
31283JEL1	57	FREDDIE MAC
31283JNN7	11,349	FREDDIE MAC
31283JPY1	403,706	FREDDIE MAC
31283JQD6	5,111	FREDDIE MAC
31283JT68	2,229	FREDDIE MAC
31283KD96	9,547	FREDDIE MAC
31283KE20	6,734	FREDDIE MAC
31283KNJ3	4,521,531	FREDDIE MAC
31283KUJ5	510,995	FREDDIE MAC
31283KUL0	80,129	FREDDIE MAC
31283KXT0	291,302	FREDDIE MAC
31283KYY8	516,767	FREDDIE MAC
31287LVX7	275,715	FREDDIE MAC
31287PEX7	4,849,591	FREDDIE MAC
31287PEX7	2,706,686	FREDDIE MAC
31287PH48	127,995	FREDDIE MAC
31287PJA2	315,873	FREDDIE MAC
31287PM75	112,186	FREDDIE MAC
31287PNE9	316,432	FREDDIE MAC
31287QFM8	1,134,529	FREDDIE MAC
31287RMM8	814,001	FREDDIE MAC
31287RT82	39,210	FREDDIE MAC
31287S3Y1	207,472	FREDDIE MAC
31287S5S2	143,684	FREDDIE MAC
31287SQK6	87,041	FREDDIE MAC
31287ST80	671,845	FREDDIE MAC
31287T2F1	215,309	FREDDIE MAC
31287T3J2	39,860	FREDDIE MAC
31287U5Q1	127,830	FREDDIE MAC
31287V3L2	72,789	FREDDIE MAC
31287XZP4	699,664	FREDDIE MAC
31287YEK6	278,576	FREDDIE MAC
31288BV83	4,419,329	FREDDIE MAC
31288CUB5	7,789,647	FREDDIE MAC
31288CUB5	7,789,647	FREDDIE MAC
31288CUB5	2,492,751	FREDDIE MAC
31288CWF4	7,447,764	FREDDIE MAC
31288CWF4	7,447,764	FREDDIE MAC
31288CWF4	364,225	FREDDIE MAC
31288DJ59	394,440	FREDDIE MAC
31288DKG3	5,570,368	FREDDIE MAC
31288LRR4	2,827,705	FREDDIE MAC
31288LSL6	342,129	FREDDIE MAC
31288LSU6	301,512	FREDDIE MAC
31288LSZ5	639,613	FREDDIE MAC
31288LTK7	1,968,393	FREDDIE MAC
31288MCU1	161,789	FREDDIE MAC
3128C8L80	232,870	FHLMC R 194 194-E CMO SER 194 FEDERAL HOME LOAN MTGE CORP
3128CU3D6	587,719	FHR 1096 1096-H CMO SER 1096 FEDERAL HOME LOAN MTGE GOLD
3128CU5E2	791,282	FHLMG 1226 1226 M CMO SER 1226FEDERAL HOME LOAN MTGE GOLD
3128CU5E2	208,899	FHR 202 202-S SERIES 202 FEDERAL HOME LOAN MTGE GOLD
3128CU7F7	798,112	FHLMG 1210 1210-U CMO SER 1210FEDERAL HOME LOAN MTGE GOLD
3128CU7F7	798,112	FHR 205 205-B SERIES 205 FEDERAL HOME LOAN MTG
3128CU7F7	798,112	FHLMG 1343 1343-IB SERIES 1343FEDERAL HOME LOAN MTGE GOLD
3128CU7F7	139,989	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
3128CU7F6	21,392	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
3128CUG34	146,660	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
3128CUH82	534,225	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
3128CUHQ2	1,041,303	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
3128CUJM9	1,281,810	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3128CUKB1	190,663	FHLMG 1500 1500-FD SERIES 1500FEDERAL HOME LOAN MTGE GOLD
3128CUNN2	9,597,488	FHR 1505 1505 Q SER 1505 FEDERAL HOME LOAN MTGE GOLD
3128CVBL7	604,993	FEDERAL FARM CREDIT BANK D/N
3128CVKA1	2,761,741	FEDERAL FARM CREDIT BANK
3128CVLT9	2,448,110	FEDERAL FARM CREDIT BANK
3128CVLT9	2,438,029	FEDERAL FARM CREDIT BANK
3128CVPV0	937,924	FEDERAL FARM CREDIT BANK-MTN
3128CVPV0	937,924	FEDERAL FARM CREDIT BANK MTN
3128CVPV0	937,924	FEDERAL FARM CREDIT BANK MTN
3128CVPV0	937,924	FEDERAL FARM CREDIT BANK
3128CVPV0	937,924	FEDERAL FARM CREDIT BANK-MTN
3128CVPV0	70,956	FEDERAL FARM CREDIT BANK
3128CVSX3	2,025,437	FEDERAL FARM CREDIT BANK
3128CVSX3	2,025,437	FEDERAL FARM CREDIT BANK
3128CVSX3	323,672	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	2,354,019	FEDERAL FARM CREDIT BANK
3128CVXJ8	1,414,654	FEDERAL FARM CREDIT BANK
3128DYDC8	9,411	FEDERAL FARM CREDIT BANK
3128DYFF9	24,807	FEDERAL FARM CREDIT BANK
3128DYLPO	7,814	FEDERAL FARM CREDIT BANK
3128E2B96	24,449	FEDERAL FARM CREDIT BANK
3128E3AB0	189,512	FEDERAL FARM CREDIT BANK
3128E3ZU1	97,096	FEDERAL FARM CREDIT BANK
3128E4JE3	1,061,232	FEDERAL FARM CREDIT BANK
3128E4M41	1,960,459	FEDERAL FARM CREDIT BANK
3128E4TW2	1,150,435	FEDERAL FARM CREDIT BANK
3128E4WH1	5,194,274	FEDERAL FARM CREDIT BANK
3128E4WJ7	49,494,024	FEDERAL FARM CREDIT BANK
3128E4WJ7	11,720,219	FEDERAL FARM CREDIT BANK
3128E4YG1	2,018,812	FEDERAL FARM CREDIT BANK
3128E4YH9	1,409,316	FEDERAL FARM CREDIT BANK
3128E4YJ5	2,997,278	FEDERAL FARM CREDIT BANK
3128E4YK2	1,408,759	FEDERAL FARM CREDIT BANK
3128F3WF6	4,823	FEDERAL FARM CREDIT BANK
3128F5MU9	111,228	FEDERAL FARM CREDIT BANK
3128FSPF9	1,186	FEDERAL FARM CREDIT BANK
3128G45C0	1,036	FEDERAL FARM CREDIT BANK
3128G48Q2	13,895	FEDERAL FARM CREDIT BANK
3128G4GT1	107,613	FEDERAL FARM CREDIT BANK
3128G9FE4	11,816	FEDERAL FARM CREDIT BANK
3128GCUK6	30,306	FFCB08-IA4 1 FEDERAL FARM CREDIT BANK
3128GCY71	311,323	FEDERAL FARM CREDIT BANK
3128GFAU9	9,107	FEDERAL FARM CREDIT BANK
3128GG2C6	4,851	FEDERAL FARM CREDIT BANK
3128GGDM2	33,304	FFCB 2008-IA1 1 FEDERAL FARM CREDIT BANK
3128GGE90	6,898	FEDERAL HOME LOAN BANK D/N
3128GGEF6	27,340	FEDERAL HOME LOAN BANK D/N
3128GGEP4	10,938	FEDERAL HOME LOAN BANK D/N
3128GHCR0	13,708	FEDERAL HOME LOAN BANK D/N
3128GHEV9	1,506	FEDERAL HOME LOAN BANK D/N
3128GJ4J3	2,064	FEDERAL HOME LOAN BANK D/N
3128GJRE9	4,487	FEDERAL HOME LOAN BANK D/N
3128GJXV4	5,419	FEDERAL HOME LOAN BANK D/N
3128GKD92	80,161	FEDERAL HOME LOAN BANK D/N
3128GLHH6	158,298	FEDERAL HOME LOAN BANK D/N
3128GMLF5	69,446	FEDERAL HOME LOAN BANK D/N
3128GMY95	102,048	FEDERAL HOME LOAN BANK D/N
3128GQL74	148,694	FEDERAL HOME LOAN BANK D/N
3128GRM22	3,991	FEDERAL HOME LOAN BANK SYSTEM
3128GRRV3	176,928	FEDERAL HOME LOAN MTGE D/N
3128GRV30	224,065	FEDERAL HOME LOAN MTGE D/N
3128GSNU7	105,911	FEDERAL HOME LOAN MTGE D/N
3128GUKF8	6,951	FEDERAL HOME LOAN MTGE D/N
3128GUL67	121,387	FEDERAL HOME LOAN MTGE D/N
3128GXXY7	3,404	FEDERAL HOME LOAN MTGE D/N
3128H26P3	4,142	FEDERAL HOME LOAN MTGE D/N
3128H4TK5	75,453	FEDERAL HOME LOAN MTGE D/N
3128H5A30	80,933	FEDERAL HOME LOAN MTGE D/N
3128H7N81	1,296,766	FEDERAL HOME LOAN MTGE D/N
3128HEAD9	1,593,000	FEDERAL HOME LOAN MTGE D/N
3128HUA50	5,742,289	FEDERAL HOME LOAN MTGE D/N
3128HUEF4	669,160	FEDERAL HOME LOAN MTGE D/N
3128HUIB8	44,733,502	FEDERAL HOME LOAN MTGE D/N
3128HUIB8	44,733,502	FEDERAL HOME LOAN MTGE D/N

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3128HUIB8	44,733,502	FEDERAL HOME LOAN MTGE D/N
3128HUIB8	44,733,502	FEDERAL HOME LOAN MTGE D/N
3128HUIB8	44,733,502	FEDERAL HOME LOAN MTGE D/N
3128HUIB8	5,636,421	FEDERAL HOME LOAN MTGE D/N
3128HUIZ8	25,055,387	FEDERAL HOME LOAN MTGE D/N
3128HUIZV8	19,945,287	FEDERAL HOME LOAN MTGE D/N
3128HUIZW4	35,595,512	FEDERAL HOME LOAN MTGE D/N
3128HUIZX2	48,670,379	FEDERAL HOME LOAN MTGE D/N
3128HUIZX2	36,978,747	FEDERAL HOME LOAN MTGE D/N
3128HUIZY0	19,540,686	FEDERAL HOME LOAN MTGE D/N
3128HUIZZ7	14,445,385	FEDERAL HOME LOAN MTGE D/N
3128HUVF20	18,852,919	FEDERAL HOME LOAN MTGE D/N
3128HUVFD6	3,824,785	FEDERAL HOME LOAN MTGE D/N
3128HWC82	2,843,729	FEDERAL HOME LOAN MTGE D/N
3128HWJC2	41,010,024	FEDERAL HOME LOAN MTGE D/N
3128HWJC2	10,252,506	FEDERAL HOME LOAN MTGE D/N
3128HWNR4	46,006,632	FEDERAL HOME LOAN MTGE D/N
3128HWNR4	4,800,683	FEDERAL HOME LOAN MTGE D/N
3128HWPJ0	28,514,879	FEDERAL HOME LOAN MTGE D/N
3128JPN30	18,285,470	FEDERAL HOME LOAN MTGE D/N
3128JRSJ0	15,845,851	FEDERAL HOME LOAN MTGE D/N
3128K1HT1	646,070	FEDERAL HOME LOAN MTGE D/N
3128K3AP2	9,168,744	FEDERAL HOME LOAN MTGE D/N
3128K3MZ7	132,960	FEDERAL HOME LOAN MTG CORP D/N
3128K45E1	309,111	FEDERAL HOME LOAN MTG CORP D/N
3128K8NE6	2,908,363	FEDERAL HOME LOAN MTG CORP D/N
3128K8WD8	69,624	FHR 2333 2333-HI SERIES 2333 FEDERAL HOME LOAN MTGE GOLD
3128K8WJ5	25,611	FHR 2386 PG FREDDIE MAC
3128K7LJ5	130,392	FHR 2408 2408-FP FEDERAL HOME LOAN MTGE GOLD
3128K8UC8	19,097	FHR 2430 GE CMM SER 2430 CL GEFREDDIE MAC
3128KDLE3	3,917,487	FEDERAL HOME LOAN BANK SYSTEM
3128KDWC5	1,357,723	FEDERAL HOME LOAN BANK-FRN RANGE NOTE
3128KG4K1	2,354	FEDERAL HOME LOAN BANK SYSTEM
3128KGV8	40,066	FEDERAL HOME LOAN BANKS
3128KH77	8,613,599	FEDERAL HOME LOAN BANK SYSTEM
3128KLPS0	987,250	FEDERAL HOME LOAN BANK
3128KMCX1	911,229	FEDERAL HOME LOAN BANK
3128KR3N2	938,790	FEDERAL HOME LOAN BANK
3128KRY40	2,478,667	FEDERAL HOME LOAN BANK
3128KTM31	911,985	FEDERAL HOME LOAN BANK
3128KVJD8	462,172	FEDERAL HOME LOAN BANK
3128KVMN2	875,482	FEDERAL HOME LOAN BANK
3128KWPR8	1,173,956	FEDERAL HOME LOAN BANK
3128KXU25	1,348,734	FEDERAL HOME LOAN BANK SYSTEM
3128KXUV9	2,886,055	FEDERAL HOME LOAN BANK
3128KXXE6	1,204,574	FEDERAL HOME LOAN BANK
3128KYJM2	485,801	FEDERAL HOME LOAN BANK
3128L05J7	941,211	FEDERAL HOME LOAN BANK
3128L0Q88	2,226,368	FEDERAL HOME LOAN BANK
3128L0RC8	473,009	FEDERAL HOME LOAN BANK SYSTEM
3128L0XT4	998,034	FEDERAL HOME LOAN BANK SYSTEM
3128L12W9	1,293,575	FEDERAL HOME LOAN BANK SYSTEM
3128L14V9	1,468,808	FEDERAL HOME LOAN BANK SYSTEM
3128L14W7	768,964	FHLMG 1606 1606-H SERIES 1606 FEDERAL HOME LOAN MTGE GOLD
3128L1BZ2	337,231	FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA
3128L1R77	488,783	FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA
3128L1XX3	1,387,492	FHLMG 1749 1749-IO SERIES 1749FEDERAL HOME LOAN MTGE GOLD
3128L3PX8	180,163	FHLMG 1755 1755-H SERIES 1755 FEDERAL HOME LOAN MTGE GOLD
3128L3S72	33,066	FHLMG 1784 1784-PO SERIES 1784FEDERAL HOME LOAN MTGE GOLD
3128L3UU8	2,489,117	FHLMG 1770 1770-D SERIES 1770 FEDERAL HOME LOAN MTGE GOLD
3128L4XD1	2,134,377	FHLMG 1800 1800-G CMO SER 1800FEDERAL HOME LOAN MTGE GOLD
3128L6LN7	1,088,652	FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOLD
3128L6QY8	2,585,314	FHLMG 1882 1882-B SERIES 1882 FEDERAL HOME LOAN MTGE GOLD
3128L6TG4	1,726,198	FHLMG 1901 1901-C SERIES 1901 FEDERAL HOME LOAN MTGE GOLD
3128L6XG9	1,889,021	FHR 210 210-A SERIES 210 FEDERAL HOME LOAN MTG
3128L6YP8	1,203,883	FHR 210 210-SA CMO SERIES 210 FEDERAL HOME LOAN MTGE
3128L7JQ1	944,109	FHR 1980 IO FREDDIE MAC
3128L7S73	3,042,260	FHR 2030 2030 E SERIES 2030 FEDERAL HOME LOAN MTG
3128L7SE8	2,249,804	FHR 2030 2030-C SERIES 2030 FEDERAL HOME LOAN MTGE GOLD
3128L7US4	2,694,512	FHR 2035 2035 N SERIES 2035 FEDERAL HOME LOAN MTG
3128L7UT2	4,411,278	FHR 2035 2035-T SERIES 2035 FEDERAL HOME LOAN MTGE GOLD
3128L7UU9	2,388,310	FHR 2035 2035 U SERIES 2035 FEDERAL HOME LOAN MTG
3128L7V80	256,351	FHR 2052 2052-PM SERIES 2052 FEDERAL HOME LOAN MTGE GOLD
3128L8QY4	1,351,781	FHR 2052 2052-SB SERIES 2052 FEDERAL HOME LOAN MTGE GOLD
3128L8YM1	3,925,387	FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
3128L8DS9	3,967,893	FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
3128L8SU8	671,776	FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
3128LA4J6	398,551	FHR 2113 2113-LP SERIES 2113 FEDERAL HOME LOAN MTGE GOLD
3128LA5J5	4,805,066	FHR 2111 FH FREDDIE MAC
3128LA5K2	1,739,248	FHR 2127 2127-IO SERIES 2127 FEDERAL HOME LOAN MTGE GOLD



**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3128LA5L0	4,293,058	FHR 2127 2127-PC SERIES 2127 FEDERAL HOME LOAN MTGE GOLD
3128LA5M8	2,576,655	FHR 2136 2136-SG CMO SER 2136 FEDERAL HOME LOAN MTGE
3128LA8D7	2,108,224	FHR 2156 2156-SJ SERIES 2156 FEDERAL HOME LOAN MTGE GOLD
3128LA8E5	3,203,289	FHR 2190 2190-ZB CMO SER 2190 FEDERAL HOME LOAN MTGE GOLD
3128LA8F2	2,480,785	FHR 2320 2320-PS SERIES 2320 FEDERAL HOME LOAN MTGE GOLD
3128LA8U9	14,552,296	FEDERAL HOME LOAN BANK SYSTEM
3128LAGB0	2,649	FEDERAL HOME LOAN BANK SYSTEM
3128LAME7	2,253,847	FEDERAL HOME LOAN BANK SYSTEM
3128LATS9	1,563,509	FEDERAL HOME LOAN BANK SYSTEM
3128LATW0	2,682,250	FEDERAL HOME LOAN BANK SYSTEM
3128LATX8	1,850,440	FEDERAL HOME LOAN BANK SYSTEM
3128LAWD8	5,748,951	FEDERAL HOME LOAN BANK SYSTEM
3128LBKY3	1,585,949	FEDERAL HOME LOAN BANK SYSTEM
3128LBXH6	3,253,404	FEDERAL HOME LOAN BANK SYSTEM
3128LBXK9	3,117,798	FEDERAL HOME LOAN BANK SYSTEM
3128LCGR1	6,667,508	FEDERAL HOME LOAN BANK SYSTEM
3128LCQ66	7,608,344	FEDERAL HOME LOAN BANK SYSTEM
3128LCRJ7	2,678,180	FEDERAL HOME LOAN BANK SYSTEM
3128LCW44	3,784,817	FEDERAL HOME LOAN BANK SYSTEM
3128LCXH4	216,565	FEDERAL HOME LOAN BANK SYSTEM
3128LCYK6	3,874,227	FEDERAL HOME LOAN BANK SYSTEM
3128LCZ66	36,781,515	FEDERAL HOME LOAN BANK SYSTEM
3128LD3C8	14,037,890	FEDERAL HOME LOAN BANK SYSTEM
3128LD4Q4	2,205,249	FEDERAL HOME LOAN BANK SYSTEM
3128LDAK0	3,342,162	FEDERAL HOME LOAN BANK SYSTEM
3128LDUC6	22,316,271	FEDERAL HOME LOAN BANK SYSTEM
3128LECC4	798,421	FEDERAL HOME LOAN BANK SYSTEM
3128LU2M7	2,540,429	FEDERAL HOME LOAN BANK SYSTEM
3128LUSC1	27,445,505	FEDERAL HOME LOAN BANK SYSTEM
3128LXAD2	624,357	FEDERAL HOME LOAN BANK SYSTEM
3128LXGL8	3,634,997	FEDERAL HOME LOAN BANK SYSTEM
3128LXJR2	11,722,148	FEDERAL HOME LOAN BANK SYSTEM
3128LXLK4	39,003,178	FEDERAL HOME LOAN BANK SYSTEM
3128LXLK4	39,003,178	FEDERAL HOME LOAN BANK SYSTEM
3128LXLK4	17,434,421	FEDERAL HOME LOAN BANK SYSTEM
3128LXNQ9	652,447	FEDERAL HOME LOAN BANK SYSTEM
3128LXQN3	7,919,053	FEDERAL HOME LOAN BANK SYSTEM
3128M1ET2	308,512	FEDERAL HOME LOAN BANK SYSTEM
3128M1GT0	4,049	FEDERAL HOME LOAN BANK SYSTEM
3128M1J67	7,678,627	FEDERAL HOME LOAN BANK SYSTEM
3128M1MP1	28,741	FEDERAL HOME LOAN BANK SYSTEM
3128M1R50	3,675,243	FEDERAL HOME LOAN BANK SYSTEM
3128M1T41	37,368,864	FEDERAL HOME LOAN BANK SYSTEM
3128M1T41	28,905,582	FEDERAL HOME LOAN BANK SYSTEM
3128M46E8	10,903,049	FEDERAL HOME LOAN BANK SYSTEM
3128M4AH6	2,480,801	FEDERAL HOME LOAN BANK SYSTEM
3128M4BA0	2,593,267	FEDERAL HOME LOAN BANK SYSTEM
3128M4C35	527,762	FEDERAL HOME LOAN BANK SYSTEM
3128M4C43	925,174	FEDERAL HOME LOAN BANK SYSTEM
3128M4F32	12,248	FEDERAL HOME LOAN BANK SYSTEM
3128M4J38	190,700	FEDERAL HOME LOAN BANK SYSTEM
3128M4LE1	8,689,830	FEDERAL HOME LOAN BANK SYSTEM
3128M4XA6	918,440	FEDERAL HOME LOAN BANK SYSTEM
3128M54E7	4,216,107	FEDERAL HOME LOAN BANK SYSTEM
3128M56E5	14,199,393	FEDERAL HOME LOAN BANK SYSTEM
3128M5AY8	100,000	FEDERAL HOME LOAN BANK SYSTEM
3128M5BQ2	404,175	FEDERAL HOME LOAN BANK SYSTEM
3128M5CD0	54,043	FEDERAL HOME LOAN BANK SYSTEM
3128M5GU8	33,521,721	FEDERAL HOME LOAN BANK SYSTEM
3128M5HJ2	343,773	FEDERAL HOME LOAN BANK SYSTEM
3128M5JU5	5,244,501	FEDERAL HOME LOAN BANK SYSTEM
3128M5KM1	16,522,970	FEDERAL HOME LOAN BANK SYSTEM
3128M5R77	14,984	FEDERAL HOME LOAN BANK SYSTEM
3128M5SL5	3,988,587	FEDERAL HOME LOAN BANK SYSTEM
3128M6AQ1	496,893	FEDERAL HOME LOAN BANK SYSTEM
3128M6AV0	572,433	FEDERAL HOME LOAN BANK SYSTEM
3128M6D98	13,591,994	FEDERAL HOME LOAN BANK SYSTEM
3128M6FN3	10,652,912	FEDERAL HOME LOAN BANK SYSTEM
3128M6JU3	5,488,158	FEDERAL HOME LOAN BANK SYSTEM
3128M6JW9	4,925,781	FEDERAL HOME LOAN BANK SYSTEM
3128M6K23	32,303,346	FEDERAL HOME LOAN BANK SYSTEM
3128M6K64	8,285,435	FEDERAL HOME LOAN BANK SYSTEM
3128M6KW7	43,853,940	FEDERAL HOME LOAN BANK SYSTEM
3128M6KY3	49,226,782	FEDERAL HOME LOAN BANKS
3128M6KY3	23,579,701	FEDERAL HOME LOAN BANK SYSTEM
3128M6LZ9	2,315,567	FEDERAL HOME LOAN BANK SYSTEM
3128M6MC9	20,485,001	FEDERAL HOME LOAN BANK SYSTEM
3128M6RL4	164,450	FEDERAL HOME LOAN BANK SYSTEM
3128M6BY2	6,124,841	FEDERAL HOME LOAN BANK SYSTEM
3128M6F93	42,092	FEDERAL HOME LOAN BANK SYSTEM

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3128MBFD4	272,316	FEDERAL HOME LOAN BANK SYSTEM
3128MBHE0	114,494	FEDERAL HOME LOAN BANK SYSTEM
3128MBJ99	7,757	FEDERAL HOME LOAN BANK SYSTEM
3128MBQ59	38,600	FEDERAL HOME LOAN BANK SYSTEM
3128MBQB6	837,019	FEDERAL HOME LOAN BANKS
3128MBSX8	869,443	FEDERAL HOME LOAN BANK SYSTEM
3128MBV53	739,472	FEDERAL HOME LOAN BANK SYSTEM
3128MBV81	1,289,480	FEDERAL HOME LOAN BANK SYSTEM
3128MBX51	3,965,265	FEDERAL HOME LOAN BANK SYSTEM
3128MBX69	712,869	FEDERAL HOME LOAN BANK SYSTEM
3128MBX77	13,976	FEDERAL HOME LOAN BANK SYSTEM
3128MBYT8	2,949,060	FEDERAL HOME LOAN BANK SYSTEM
3128MBYU5	45,336	FEDERAL HOME LOAN BANK SYSTEM
3128MBZD2	21,213	FEDERAL HOME LOAN BANK SYSTEM
3128MAJ9	854	FEDERAL HOME LOAN BANK SYSTEM
3128MJAR1	32,701	FEDERAL HOME LOAN BANK SYSTEM
3128MJCK4	1,092,578	FEDERAL HOME LOAN BANK SYSTEM
3128MJCR9	553,404	FEDERAL HOME LOAN BANK SYSTEM
3128MJDS6	248,160	FEDERAL HOME LOAN BANK SYSTEM
3128MJDX5	135,901	FEDERAL HOME LOAN BANK SYSTEM
3128MJE55	2,510,249	FEDERAL HOME LOAN BANK SYSTEM
3128MJGA2	170,557	FEDERAL HOME LOAN BANK SYSTEM
3128MJHY9	589,318	FEDERAL HOME LOAN BANK SYSTEM
3128MJW1	1,322,958	FEDERAL HOME LOAN BANK SYSTEM
3128MMAZ6	166,276	FEDERAL HOME LOAN BANK SYSTEM
3128MME33	65,539	FEDERAL HOME LOAN BANK SYSTEM
3128MME82	3,182,595	FEDERAL HOME LOAN BANK SYSTEM
3128MME90	84,841	FEDERAL HOME LOAN BANKS
3128MMED1	360,095	FEDERAL HOME LOAN BANK SYSTEM
3128MMFF5	184,758	FEDERAL HOME LOAN BANK SYSTEM
3128MMFN8	1,101,738	FEDERAL HOME LOAN BANKS
3128MMGX5	197,346	FHLB 6K 2015 FEDERAL HOME LOAN BANK
3128MMHA4	186,709	FHLB 6K 2015 FEDERAL HOME LOAN BANK
3128MMJN4	18,058	FEDERAL HOME LOAN BANKS
3128MMJU8	3,238,446	FEDERAL HOME LOAN BANKS
3128MMJX2	20,284,035	FHLMC R 14 14- B CMO SERIES 14FEDERAL HOME LOAN MTG CORP
3128MS3D0	1,012,861	FHLMC R 80 80- F CMO SERIES 80FEDERAL HOME LOAN MTGE CORP
3128MSB82	2,505,919	FEDERAL HOME LOAN MTG CORP
3128MSC40	5,481,931	FEDERAL HOME LOAN MTG CORP
3128MSE97	912,876	FEDERAL HOME LOAN MTG CORP
3128MSEB2	603,407	FREDDIE MAC
3128MSMF4	90,250	FEDERAL HOME LOAN MTG CORP
3128MSMG2	415,018	FEDERAL HOME LOAN MTG CORP
3128MSRJ1	1,754,297	FEDERAL HOME LOAN MTG CORP
3128MTAS7	3,004,488	FREDDIE MAC
3128MTAU2	3,421,291	FREDDIE MAC
3128MTEK0	1,609,791	FREDDIE MAC
3128MTH50	1,392,857	FREDDIE MAC
3128MTK56	45,162,748	FEDERAL HOME LOAN MTG CORP
3128MTK58	22,229,673	FREDDIE MAC
3128MTKX5	1,366,929	FEDERAL HOME LOAN MTG CORP
3128MTLC0	4,747,938	FREDDIE MAC
3128MTM21	4,323,020	FREDDIE MAC
3128MTN46	37,099,948	FREDDIE MAC
3128MTN61	23,894,935	FREDDIE MAC
3128MTVR8	145,594	FREDDIE MAC
3128MTVU9	1,240,062	FREDDIE MAC
3128MUA96	44,895,604	FREDDIE MAC
3128MUA96	18,574,272	FREDDIE MAC
3128MUAF2	1,056,262	FREDDIE MAC
3128MUDL6	525,680	FREDDIE MAC
3128MVQX4	933,066	FHS 200 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128MVTP8	10,351,759	FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128MVTQ6	11,480,537	FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128MVTR4	6,418,489	FHS 184 184 PO PRINCIPL ONLY FHLMC STRIPPED
3128MVTS2	947,749	FHS 189 189 PO PRINCIPL ONLY FHLMC STRIPPED
3128MXV55	717,222	FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128N1MF2	967,069	FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128NC5Y8	9,844,333	FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128NCMT8	4,896,227	FHS 194 PO FREDDIE MAC
3128NH5J8	7,832,654	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128NJB40	5,905,550	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7AF0	65,866	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7CM3	371,371	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7E58	375,470	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7EF6	79,180	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7EH2	28,609	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7G64	794,689	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7GD9	58,329	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE
3128P7GM9	497,872	FHS 197 PO CMO SERIES PO FEDERAL HOME LOAN MTGE

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3128P7J38	3,017,981	FEDERAL NATL MTGE ASSN SERIES SM-2018-A
3128P7J53	6,439,847	FEDERAL NATIONAL MTGE ASSOC DEBENTURES
3128P7J79	49,501,864	FEDERAL NATL MTGE ASSN D/N
3128P7J79	3,137,671	FEDERAL NATL MTGE ASSN D/N
3128P7JU8	11,998,818	FEDERAL NATL MTGE ASSN D/N
3128P7JW4	553,511	FEDERAL NATL MTGE ASSN D/N
3128P7K44	11,325,367	FEDERAL NATL MTGE ASSN D/N
3128P7K51	5,000,000	FEDERAL NATL MTGE ASSN D/N
3128P7K93	1,244,163	FEDERAL NATL MTGE ASSN D/N
3128P7KH5	1,503,957	FEDERAL NATL MTGE ASSN D/N
3128P7KL6	13,895,815	FEDERAL NATL MTGE ASSN D/N
3128P7KU8	6,950,909	FEDERAL NATL MTGE ASSN D/N
3128P7KY8	9,577,888	FEDERAL NATL MTGE ASSN D/N
3128PEAL2	12,867	FEDERAL NATL MTGE ASSN D/N
3128PF2P9	5,688	FEDERAL NATL MTGE ASSN D/N
3128PF3L7	469,843	FEDERAL NATL MTGE ASSN D/N
3128PFPC3	700,048	FEDERAL NATL MTGE ASSN D/N
3128PG4B6	300,000	FEDERAL NATL MTGE ASSN D/N
3128PG4L4	97,000	FEDERAL NATL MTGE ASSN D/N
3128PG4N0	1,211,920	FEDERAL NATL MTGE ASSN D/N
3128PGC92	989,938	FEDERAL NATL MTGE ASSN D/N
3128PHAP8	308,345	FEDERAL NATL MTGE ASSN D/N
3128PHGN5	1,191,898	FEDERAL NATL MTGE ASSN D/N
3128PHWM9	84,756	FEDERAL NATL MTGE ASSN D/N
3128PJNF0	1,334,283	FEDERAL NATL MTGE ASSN D/N
3128PJXE2	1,005,237	FEDERAL NATL MTGE ASSN D/N
3128PK7B4	998,591	FEDERAL NATL MTGE ASSN D/N
3128PK7K4	568,417	FEDERAL NATL MTGE ASSN D/N
3128PKBA1	4,168,220	FEDERAL NATL MTGE ASSN D/N
3128PKGL2	16,944	FEDERAL NATL MTGE ASSN D/N
3128PKHE7	5,154,531	FANNIE MAE INTEREST STRIP
3128PKQC1	44,823	FANNIE MAE INTEREST STRIP
3128PKXD1	5,252,988	FANNIE MAE INTEREST STRIP
3128PLB43	6,069,896	FANNIE MAE PRINCIPAL STRIP
3128PLB68	3,820,715	FANNIE MAE PRINCIPAL STRIP
3128PLBQ4	1,103,086	FNR 90-073 73-K CMO SERIES 73 FEDERAL NATL MTGE ASSN
3128PLBZ4	10,136,886	FNR 90-126 126-S CMO SER 126 FEDERAL NATIONAL MTGE ASSN
3128PLCA8	6,035,305	FN R G-032 32-S CMO SERIES G32FEDERAL NATL MTGE ASSN
3128PLDA7	779,740	FN R G-032 32-SA CMO SER G32 FEDERAL NATL MTGE ASSN
3128PLDC3	432,920	FNR G-044 44-E CMO SERIES G44 FEDERAL NATL MTGE ASSN
3128PLKF8	99,999	FN R G-049 49-F CMO SERIES G49FEDERAL NATL MTGE ASSN
3128PLKR2	2,894,560	FN R 92-015 15-W CMO SER 015 FEDERAL NATIONAL MTGE ASSN
3128PLMK5	136,120	FNR G92-028 G26-S CMO SER G-26FEDERAL NATL MTGE ASSN
3128PLP89	186,402	FNR G82-021 21-S CMO SER G21 FEDERAL NATL MTGE ASSN
3128PLPK2	1,177,306	FNR G92-57 57-SA CMO SERIES 57FEDERAL NATL MTGE ASSN
3128PLQ21	599,999	FNR G83-22 22-P CMO SER 93-22 FEDERAL NATL MTGE ASSN
3128PLQ39	284,785	FNR 93-124 124-M CMO SER 124 FEDERAL NATIONAL MTGE ASSN
3128PLRP9	1,395,938	FNR X-84B 84B-FA CMO SER 84B FEDERAL NATIONAL MTGE ASSN
3128PLSD5	1,152,193	FNR 98-022 22-E CMO SERIES 22 FEDERAL NATIONAL MTGE ASSN
3128PLSL7	1,000,000	FNR 98-028 28-PO CMO SERIES 28FEDERAL NATIONAL MTGE ASSN
3128PLUE0	2,000,000	FNR 98-042 42-C CMO SERIES 42 FEDERAL NATIONAL MTGE ASSN
3128PLVF6	230,085	FNR 98-044 44-SA CMO SER 98-44FEDERAL NATIONAL MTGE ASSOC
3128PLVM1	413,599	FNR 95-003 03-D CMO SERIES 03 FEDERAL NATIONAL MTGE ASSN
3128PPEK5	915,211	FNR X-13A X-13A A SERIES X-13AFEDERAL NATIONAL MTGE ASSN
3128QJUN1	40,976,971	FNR 98-5 5-SV CMO SER 5 FEDERAL NATIONAL MTGE ASSN
3128UNB35	41,827,741	FNR 95-014 14-D CMO SERIES 14 FEDERAL NATIONAL MTGE ASSN
3128UNB35	41,827,741	FEDERAL NATIONAL MORTGAGE ASSO
3128UNB35	19,473,486	FEDERAL NATIONAL MORTGAGE ASSO
3128UNB84	38,897,186	FEDERAL NATIONAL MORTGAGE ASSO
3128UNCV2	938,780	FANNIE MAE
3128X1EP8	500,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X1KG1	3,510,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X1M27	50,000	FEDERAL NATIONAL MTG ASSN
3128X1SA6	120,000	FEDERAL NATIONAL MTG ASSN
3128X2EV3	670,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X2K46	350,000	FEDERAL NATIONAL MTGE ASSOC
3128X2ME2	50,000,000	FEDERAL NATIONAL MTGE ASSOC
3128X2ME2	49,148,000	FEDERAL NATIONAL MTG ASSN
3128X2SP1	1,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X2SS5	1,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X2SV8	1,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X2TM7	3,352,000	FEDERAL NATIONAL MTGE ASSN
3128X33E1	1,100,000	FEDERAL NATIONAL MTG ASSN
3128X33F8	110,000	FEDERAL NATIONAL MTG ASSN
3128X3H48	75,000	FANNIE MAE
3128X3K85	38,947,000	FEDERAL NATIONAL MTG ASSN
3128X3L76	5,500,000	FEDERAL NATIONAL MTG ASSN
3128X3VA8	250,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X3WY5	41,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X4BE0	685,000	FEDERAL NATIONAL MORTGAGE ASSO

**Schedule A**

Cusip	Par Value	Description
3128X4N58	500,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X53C0	2,500,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X5LQ9	25,000	FANNIE MAE
3128X5PK8	185,000	FANNIE MAE
3128X5WT1	14,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6F35	2,230,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6G59	50,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6H82	40,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6L20	50,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6RH1	100,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X6UD6	245,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7EX8	705,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7H49	9,200,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7H64	50,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7H64	15,300,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7HE7	20,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7J39	22,222,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7J70	25,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7M50	50,000,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7M50	28,440,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7M24	150,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7PK4	85,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7PM0	50,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7R48	2,850,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7W23	7,850,000	FEDERAL NATIONAL MORTGAGE ASSO
3128X7XM1	5,615,000	FNR 97-070 70-SE CMO SER 97-70FEDERAL NATIONAL MTGE ASSOC
3128X7XX7	75,000	FNR 97-050 50-A CMO SERIES 50 FEDERAL NATIONAL MTGE ASSN
3128X7ZN7	3,800,000	FNR 98-39 36-SB CMO SER 39 FEDERAL NATIONAL MTGE ASSN
312904GT6	1,090	FNR 98-39 36-SB CMO SER 39 FEDERAL NATIONAL MTGE ASSN
3129053M2	2,868	FNR 98-038 36-SC CMO SERIES 98FEDERAL NATIONAL MTGE ASSN
3129084A1	249	FNR 98-036 36-K CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN
312908J98	62,735	FNR 98-015 15-N CMO SERIES 15 FEDERAL NATIONAL MTGE ASSN
312908QQ2	1,099	FNR 98-15 98-SN CMO SER 98-15 FEDERAL NATIONAL MTGE ASSOC
312909BH6	34,656	FNR 98-031 31-H CMO SERIES 31 FEDERAL NATIONAL MTGE ASSN
31290KWR6	24,230	FNR 98-031 31-G CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN
312911GT1	413	FNR 98-31 98-S CMO SER 98-31 FEDERAL NATIONAL MTGE ASSOC
312912YJ1	363,436	FNR 99-7 7-PO CMO SER PO FEDERAL NATL MTGE ASSN
312912YJ1	363,436	FNR 99-7 7-IO CMO SERIES IO FEDERAL NATIONAL MTGE ASSN
312912YJ1	363,436	FNR 99-18 18-D SERIES 99-18 FEDERAL NATL MTGE ASSN
312912YJ1	363,436	FNR 99-18 18-E SERIES 99-18 FEDERAL NATL MTGE ASSN
312912YJ1	363,436	FN R 89-03 2 - A CMO TR 89-3 FEDERAL NATL MTGE ASSN REMIC
312912YJ1	201,102	FEDERAL NATIONAL MTGE ASSN
312915G98	333	FEDERAL NATIONAL MTG ASSN-MTN
312915ZZ7	1,817	FNMA MTN STRIP 03/23/2027
3129264Z8	902,530	FNMA MTN STRIP 03/28/28
312926M28	29,790,669	FEDERAL NATIONAL MTGE ASSC-MTN
312926XE3	111,659	FEDERAL NATIONAL MTG ASSN-MTN
312927AJ5	56,981	FEDERAL NATIONAL MTG ASSN-MTN
312927FP6	316,307	FEDERAL NATIONAL MTG ASSN-MTN
312927HV1	49,304,696	FEDERAL NATIONAL MTG ASSN-MTN
312927HV1	11,221,169	FEDERAL NATIONAL MTGE ASSN-MTN
312927UR5	30,665	FEDERAL NATIONAL MTG ASSN-MTN
31292G2S4	407,681	FEDERAL NATIONAL MTGE ASSN-MTN
31292G4U7	44,249	FEDERAL NATIONAL MTG ASSN-MTN
31292G7H3	3,425	FEDERAL NATIONAL MTG ASSN-MTN
31292GKB1	28,456	FEDERAL NATIONAL MTG ASSN-MTN
31292GU20	3,812	FEDERAL NATIONAL MTG ASSN-MTN
31292GWC6	98,517	FEDERAL NATIONAL MTG ASSN-MTN
31292GXS0	80,215	FNMA SMBS SPEC PREM J-2 #35454STRIPPED MORTGAGE BACKED SEC
31292GYH3	140,178	FNMA TRUST 000237 PO CLASS 1 PRINCIPAL ONLY
31292GZ66	153	FNMA SMBS TRUST 237 CLASS 2 INTEREST ONLY
31292H4K7	9,394,854	FNMA SMBS TRUST 237 CLASS 2 INTEREST ONLY
31292HAK0	10,029	FN S 10-1 10-1 CMO SERIES 10 FEDERAL NATIONAL MTGE ASSN
31292HF33	89,502	FNMA SMBS TRUST 29 CLASS 1 PRINCIPAL ONLY
31292HNB6	4,241,627	FNMA SMBS TRUST 000039 CLASS 2INTEREST ONLY
31292HNN3	56,909	FNMA SMBS TRUST 000041 CLASS 2INTEREST ONLY
31292HR71	7,451,159	FNMA SMBS TRUST 43 CLASS 2 INTEREST ONLY
31292HR71	4,511,106	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292HSY1	9,118,694	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292HSY1	2,649,682	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292HYT5	2,616,479	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292HZL1	14,552	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292JAL4	4,788,377	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY
31292JBQ2	133,783	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31292WQU8	4,916	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31293SZC8	9,050,442	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31293ZD4	3,408,807	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31293CSH3	524,901	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31293PV85	8,897	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023
31294J2L1	5,040	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023

**Schedule A**

Cusip	Par Value	Description			
31294J2M9	58,897	FANNIE MAE STRIPS	CMO/SERIES 252 252-IO-STRP I/O/RMD	7.50	11/01/2023
31294J2N7	186,900	FANNIE MAE STRIPS	CMO/SERIES 252 252-IO-STRP I/O/RMD	7.50	11/01/2023
31294J2U1	5,876	FNMA SMBS TRUST 000052 CLASS 2 INTEREST ONLY			
31294J3D8	30,281	FNS 258 2	FANNIE MAE		
31294J4H8	3,473	FNMA TRUST 000257 PO CLASS 1	PRINCIPAL ONLY		
31294J4J4	19,086	FNMA TRUST 000257 PO CLASS 1	PRINCIPAL ONLY		
31294J4K1	15,579	FNMA TRUST 000263 PO CLASS 1	PRINCIPAL ONLY		
31294J4Q8	90,239	FNMA TRUST 000267 PO CLASS 1	PRINCIPAL ONLY		
31294J5V8	163,587	FNMA TRUST 000267 IO CLASS 2	INTEREST ONLY		
31294J5W4	9,351	FNMA SMBS TRUST 000108 CLASS 1	PRINCIPAL ONLY		
31294J6Q8	19,635	FNMA TRUST 000272 PO CLASS 1	PRINCIPAL ONLY		
31294J7D4	7,825	FNMA TRUST 000273 PO CLASS 1	PRINCIPAL ONLY		
31294J7J4	1,846	FNMA TRUST 000273 IO CLASS 2	INTEREST ONLY		
31294JL22	6,438	FNMA TRUST 000273 IO CLASS 2	INTEREST ONLY		
31294JM28	1,761	FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY		
31294JNA2	5,531	FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY		
31294JNH7	59,011	FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY		
31294JPC8	63,189	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JPK8	369,918	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JQP8	3,544	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JRD2	351,675	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JRJ9	12,199	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JRU4	282,206	FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY		
31294JS74	165,752	FN S 282-1 282-1 CMO SERIES 01	FEDERAL NATIONAL MTGE ASSN		
31294JVF2	252,437	FNS 139-1 139-1 CMO SER 1	FEDERAL NATIONAL MTGE ASSN		
31294JWR5	269,700	FNMA SMBS TRUST 284 CLASS 1	PRINCIPAL ONLY		
31294JXF0	2,253	FNMA SMBS TRUST 284 CLASS 1	PRINCIPAL ONLY		
31294JXW3	1,695	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294JZ35	41,066	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294JZF8	128,530	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KBF1	2,984	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KDN2	145,848	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KEX9	204,339	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KGJ8	108,673	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KHQ2	127,752	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KHQ1	371,863	FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY		
31294KHT5	98,566	FNS 149-2	FEDERAL NATIONAL MTGE ASSN		
31294KJC0	13,417	FNS 149-2	FEDERAL NATIONAL MTGE ASSN		
31294KJS5	1,107	FNMA TRUST 000289 IO CLASS 2	INTEREST ONLY		
31295MFF4	1,183,976	FNMA TRUST 000153 CLASS 2	INTEREST ONLY		
31295MTN0	17	FNMA TRUST 000293 IO CLASS	INTEREST ONLY		
31295WRB6	4,769	FNMA TRUST 000293 IO CLASS	INTEREST ONLY		
312963AV3	7,596	FNMA TRUST 000293 IO CLASS	INTEREST ONLY		
312963F48	6,898	FNMA TRUST 000293 IO CLASS	INTEREST ONLY		
312963JA0	127,073	FN S 294-1 294-1 CMO SERIES 01	FEDERAL NATIONAL MTGE ASSN		
312964AM1	121,610	FNMA SMBS TRUST 166 CLASS 2	INTEREST ONLY		
312967Q54	10,694,883	FNMA SMBS TRUST 166 CLASS 2	INTEREST ONLY		
312969S2	4,402	FNS 296-02 CMO SERIES 296	FEDERAL NATIONAL MTGE ASSN		
312969DF2	195,526	FNS 217 217 2 COLL STRIP INT	FANNIEMAE STRIP		
31296JHS8	4,879,490	FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY		
31296PFF2	856,618	FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY		
31296QCQ1	3,030,748	FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY		
31296RAS7	785,787	FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY		
31296RG28	1,141,155	FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY		
31296RPM4	220,699	FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY		
31296STJ5	201,648	FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY		
31296SW51	84,481	FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY		
312970FW1	9,776	FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY		
31297A5Y6	3,495	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297BTM4	354,307	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297BUJ9	211,813	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297HFE4	138,207	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297LCH1	983,537	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297MNR5	10,414	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297TD91	160,667	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297TTR4	654,027	FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD 7.50	07/01/2023
31297UT91	38,832,162	FNS 309-PO CMO SER 309	FEDERAL NATIONAL MTGE ASSN		
31297UT91	28,500,767	FNS 309-IO CMO SERIES 309	FANNIEMAE STRIP		
31297VLP1	791,773	FNS 311-1 CMO SERIES 311	FANNIEMAE STRIP		
31297YDY5	269	FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN		
31298FR95	566	FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN		
31298SM04	104,568	FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN		
31298WJQ9	53	FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN		
313312G53	500,000	FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN		
31331L4Z8	65,000	FNS 304-2 CMO SERIES 304	FANNIEMAE STRIP		
31331L6T0	1,000,000	FNS 305 2	FANNIE MAE		
31331LJL3	4,608,000	FNS 305 3	FANNIE MAE		
31331R8Y6	76,000	FNS 306-PO 306-PO CMO SER PO	FEDERAL NATIONAL MTGE ASSN		
31331RKP9	50,000	FNS 306-PO 306-PO CMO SER PO	FEDERAL NATIONAL MTGE ASSN		
31331RN68	2,125,000	FNS 306-IO CMO SERIES 306	FANNIEMAE STRIP		

**Schedule A**

Cusip	Par Value	Description
31331RP90	255,000	FEDERAL NATIONAL MORTGAGE ASSO
31331RU99	100,000	FEDERAL NATIONAL MORTGAGE ASSO
31331S6T5	400,000	FEDERAL NATIONAL MORTGAGE ASSO
31331SC43	66,000	FEDERAL NATIONAL MORTGAGE ASSO
31331SL66	13,955,000	FEDERAL NATIONAL MORTGAGE ASSO
31331SUM3	1,000,000	FANNIE MAE
31331SWL3	10,000,000	FANNIE MAE
31331SZJ5	435,000	FEDERAL NATIONAL MORTGAGE ASSO
31331T4V0	5,000	FEDERAL NATIONAL MORTGAGE ASSO
31331TBF7	5,000	FEDERAL NATIONAL MORTGAGE ASSO
31331TEP2	50,000	FEDERAL NATIONAL MORTGAGE ASSO
31331TZ87	1,835,000	FEDERAL NATIONAL MORTGAGE ASSO
31331V3M6	19,950,000	FEDERAL NATIONAL MORTGAGE ASSO
31331V4E3	850,000	FEDERAL NATIONAL MORTGAGE ASSO
31331V4Z6	32,205,000	FEDERAL NATIONAL MORTGAGE ASSO
31331V5G7	420,000	FNS 340 1 FANNIE MAE
31331VA22	424,000	FNS 000313 PO CLASS 1 PRINCIPAL ONLY
31331VBM7	600,000	FNS 000313 PO CLASS 1 PRINCIPAL ONLY
31331VEF9	8,300,000	FNS 000313 PO CLASS 1 PRINCIPAL ONLY
31331VHC3	10,000,000	FNS 000313 PO CLASS 1 PRINCIPAL ONLY
31331VJ80	50,000,000	FNS 000313 PO CLASS 1 PRINCIPAL ONLY
31331VJ80	15,184,000	FNS 000314 PO CLASS 1 PRINCIPAL ONLY
31331VMG8	8,875,000	FNS 315 PO FEDERAL NATIONAL MTGE ASSN
31331VNE2	1,240,000	FNS 315 PO FEDERAL NATIONAL MTGE ASSN
31331VSG2	200,000	FNS 318 PO FEDERAL NATL MTGE ASSN
31331VWF9	50,000,000	FNS 318 PO FEDERAL NATL MTGE ASSN
31331VWF9	29,103,000	FNS 318 PO FEDERAL NATL MTGE ASSN
31331VX92	500,000	FNS 317 2 FANNIEMAE
31331VZT8	330,000	FNT 319-PO FEDERAL NATL MTGE ASSN
31331XE40	565,000	FNT 319-PO FEDERAL NATL MTGE ASSN
31331XFD9	3,000,000	FNS 319 2 FANNIEMAE
31331XFK3	22,365,000	FNS 319 2 FANNIEMAE
31331XJV5	1,000,000	FNS 320-1 FANNIEMAE STRIP
31331XKA9	19,720,000	FNS 321 1 PO FEDERAL NATL MTGE ASSN
31331XKB7	17,770,000	FNS 321 1 PO FEDERAL NATL MTGE ASSN
31331XS52	24,280,000	FNS 321 1 PO FEDERAL NATL MTGE ASSN
31331XT85	23,782,000	FNS 321 1 PO FEDERAL NATL MTGE ASSN
31331Y4W7	50,000,000	FNS 322 2 IO FANNIEMAE
31331YG46	550,000	FNT 324-PO FEDERAL NATL MTGE ASSN
31331YH86	150,000	FNT 324-PO FEDERAL NATL MTGE ASSN
31331YH94	120,000	FNT 324-PO FEDERAL NATL MTGE ASSN
31331YT91	18,554,414	FNS 328 1 FANNIE MAE STRIP
31335H4Y8	336,710	FNS 328 1 FANNIE MAE STRIP
31335H5S8	576,468	FNS 337 2 FANNIEMAE STRIP
31335H6E8	41,404	FNS 337 2 FANNIEMAE STRIP
31335H7H0	49,187	FNS 338 1 FANNIEMAE STRIP
31335HA52	47,175	FNS 338 2 FANNIE MAE
31335HBJ1	11,903	FNS 329 PO FANNIEMAE STRIP
31335HEC3	24,906	FNS 329 PO FANNIEMAE STRIP
31335HGB3	20,011	FNS 332 PO FEDERAL NATIONAL MTGE ASSN
31335HIG1	144,562	FNS 377 1 FANNIE MAE
31335HHK2	110,786	FNS 377 1 FANNIE MAE
31335HHL0	148,616	FNS 377 1 FANNIE MAE
31335HHS5	44,636	FNS 377 1 FANNIE MAE
31335HIX4	194,013	FNS 377 2 FANNIE MAE
31335HHY2	20,940	FNS 377 2 FANNIE MAE
31335HKB8	193,152	FNS 377 2 FANNIE MAE
31335HMR1	28,914	FNS 344 1 FANNIEMAE STRIP
31335HMR1	94,523	FNS 344 2 FANNIEMAE STRIP
31335HNP4	12,317	FNS 344 2 FANNIEMAE STRIP
31335HPY3	103,896	FNS 346 1 FANNIE MAE
31335HTG8	332,247	FNS 346 1 FANNIE MAE
31335HTS2	356,323	FNS 346 2 FANNIEMAE STRIP
31335HU76	1,472,886	FNS 346 2 FANNIEMAE STRIP
31335HUN1	179,991	FNS 346 2 FANNIEMAE STRIP
31335HUW1	56,106	FNS 346 2 FANNIEMAE STRIP
31335HVE0	290,955	FNS 387 1 FANNIE MAE
31335HVZ3	131,242	FNS 387 1 FANNIE MAE
31335HXL2	212,699	FNS 352 2 FANNIE MAE
31335KEN2	2,760	FNS 352 2 FANNIE MAE
31335KF27	1,674	FNS 354 2 FANNIE MAE
31335KHP4	379,382	FNS 371 1 FANNIE MAE
31335PCK9	281,411	FNS 371 1 FANNIE MAE
31335PDJ1	102	FNS 371 1 FANNIE MAE
31338KA47	28,139	FNS 371 1 FANNIE MAE
31338R7D6	392	FNS 371 1 FANNIE MAE
31338WAD1	3,830,809	FNS 371 1 FANNIE MAE
313384H28	8,000,000	FNS 371 2 FANNIE MAE
313384H44	26,800,000	FNS 371 2 FANNIE MAE
313384H93	6,300,000	FNS 371 2 FANNIE MAE

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>		<b>Description</b>
313384J34	6,390,000	FNS 371 2	FANNIE MAE
313384J83	1,634,000	FNS 371 2	FANNIE MAE
313384M30	1,000,000	FNS 358 11	FANNIE MAE
313384M71	50,000,000	FNR-372 1	FANNIE MAE
313384M71	50,000,000	FNR-372 1	FANNIE MAE
313384P52	50,000,000	FNR-372 1	FANNIE MAE
313384P52	11,765,000	FNR-372 1	FANNIE MAE
313384Q44	1,908,000	FNR-372 2	FANNIE MAE
313384Q77	12,500,000	FNS 359 14	FANNIE MAE
313384T41	44,630,000	FNS 360 2	FANNIE MAE
3133955V3	100,000	FNS 363 1	FANNIE MAE
313398G80	50,000,000	FNS 363 2	FANNIE MAE
313398H89	50,000,000	FNS 363 2	FANNIE MAE
313398H89	50,000,000	FNS 370 1	FANNIE MAE
313398H89	50,000,000	FNS 370 1	FANNIE MAE
313398H89	50,000,000	FNS 370 1	FANNIE MAE
313398H89	50,000,000	FNS 370 2	FANNIE MAE
313398H89	50,000,000	FNS 370 2	FANNIE MAE
313398H89	50,000,000	FNS 370 2	FANNIE MAE
313398H89	50,000,000	FNS 370 2	FANNIE MAE
313398H89	50,000,000	FNS 370 2	FANNIE MAE
313398H89	50,000,000	FNS 378 19	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 1	FANNIE MAE
313398H89	50,000,000	FNS 379 2	FANNIE MAE
313398H89	50,000,000	FNR SMBS387-5	FANNIE MAE
313398H89	26,850,000	FNR SMBS387-7	FANNIE MAE
313398H97	50,000,000	FNR SMBS387-9	FANNIE MAE
313398J81	1,000	FNR SMBS387-13	FANNIE MAE
313398M34	400,000	FNS-380 2	FANNIE MAE
313398Q71	43,760,000	FNS-380 2	FANNIE MAE
313398Q71	50,000,000	FNS 383 4	FANNIE MAE
313398Q71	50,000,000	FNS 383 4	FANNIE MAE
313398Q71	50,000,000	FNS 383 5	FANNIE MAE
313398Q71	50,000,000	FNS 383 6	FANNIE MAE
313398Q71	6,240,000	FNS 383 7	FANNIE MAE
313398R82	1,820,000	FNS 383 8	FANNIE MAE
313398V34	50,000,000	FNS 383 9	FANNIE MAE
313398V34	50,000,000	FNS 383 18	FANNIE MAE
313398V34	45,000,000	FNS 383 19	FANNIE MAE
313398V34	5,002,000	FNS 383 20	FANNIE MAE
313398V42	50,000,000	FNS 383 21	FANNIE MAE
313398V42	50,000,000	FNS 383 22	FANNIE MAE
313398V42	45,000,000	FNS 383 23	FANNIE MAE
313398V42	5,001,000	FNS 383 24	FANNIE MAE
313397DS7	50,000,000	FNS 383 28	FANNIE MAE
313397DS7	50,000,000	FNS 383 28	FANNIE MAE
313397DS7	50,000,000	FNS 383 28	FANNIE MAE
313398GK9	49,237	FNS 383 29	FANNIE MAE
313398MBP2	237	FNS 383 29	FANNIE MAE
313398MLG1	484,617	FNS 383 30	FANNIE MAE
313398NUU8	1,499,522	FNS 383 31	FANNIE MAE
313398X2M5	25,000	FNS 383 32	FANNIE MAE
313398XFM1	500,000	FNS 383 33	FANNIE MAE
313398XGQ1	5,125,000	FNS 383 34	FANNIE MAE
313398XRG1	34,520,000	FNS 383 35	FANNIE MAE
313398XZM9	110,000	FNS 383 36	FANNIE MAE
3133M4YM9	4,310,000	FNS 383 37	FANNIE MAE
3133M8PH1	10,000	FNS 383 41	FANNIE MAE
3133M8XV1	50,000	FNS 383 41	FANNIE MAE
3133M93V2	5,260,000	FNS 383 42	FANNIE MAE
3133M9B43	375,000	FNS 383 43	FANNIE MAE
3133M9FC1	47,725,000	FNS 383 44	FANNIE MAE
3133M9SD5	500,000	FNS 383 45	FANNIE MAE
3133MAWE5	1,530,000	FNS 383 48	FANNIE MAE
3133MBN80	200,000	FNS 383 47	FANNIE MAE
3133MCLA1	20,000,000	FNS 383 48	FANNIE MAE
3133MDYF4	100,000	FNS 383 49	FANNIE MAE
3133MEAB7	1,600,000	FNS 383 50	FANNIE MAE
3133MJQF0	7,445,000	FNS 383 51	FANNIE MAE
3133MNVV0	22,500,000	FNS 383 52	FANNIE MAE
3133MTRK6	1,000,000	FNS 383 57	FANNIE MAE
3133MTZL5	55,000	FNS 383 58	FANNIE MAE
3133MUP74	50,000,000	FNS 383 59	FANNIE MAE
3133MUP74	7,930,000	FNS 383 60	FANNIE MAE
3133T2EL0	108	FNS 383 61	FANNIE MAE

**Schedule A**

Cusip	Par Value		Description
3133T2UX6	1,620,789	FNS 383 62	FANNIE MAE
3133T2UX6	1,080,526	FNS 383 63	FANNIE MAE
3133T56D0	189,734	FNS 383 64	FANNIE MAE
3133T5M91	63,598	FNS 383 85	FANNIE MAE
3133T5XA6	137,053	FNS 383 66	FANNIE MAE
3133T5ZB2	59,411	FNS 383 67	FANNIE MAE
3133T6NC1	2,929	FNS 383 70	FANNIE MAE
3133T6RN3	99,859	FNS 383 71	FANNIE MAE
3133T7KN8	4,934	FNS 383 72	FANNIE MAE
3133T8B63	1,174,105	FNS 383 73	FANNIE MAE
3133TAAS1	196,302	FNS 383 74	FANNIE MAE
3133TAAU6	556,182	FNS 383 75	FANNIE MAE
3133TAFV9	1,734	FNS 383 76	FANNIE MAE
3133TCQV3	38,124	FNS 383 77	FANNIE MAE
3133TCXQ6	42,356	FNS 383 78	FANNIE MAE
3133TDBG0	40,856	FNS 383 79	FANNIE MAE
3133TDBX3	10,720	FNS 383 80	FANNIE MAE
3133TDBY1	134,946	FNS 383 81	FANNIE MAE
3133TDS80	684,305	FNS 383 82	FANNIE MAE
3133TDSK3	1,020,279	FNS 383 83	FANNIE MAE
3133TGR50	2,093,886	FNS 383 84	FANNIE MAE
3133TGR50	2,093,886	FNS 383 87	FANNIE MAE
3133TGR50	19,138	FNS 383 88	FANNIE MAE
3133THUL9	491,942	FNS 383 92	FANNIE MAE
3133TJ2C8	111,835	FNS 383 94	FANNIE MAE
3133TJLR2	15,049	FNS 383 95	FANNIE MAE
3133TJLY7	104,214	FNS 383 96	FANNIE MAE
3133TKAQ3	869,196	FNS 383 97	FANNIE MAE
3133TKYW4	666,238	FNS 383 98	FANNIE MAE
3133TMAA4	994,700	FNS 386 4	FANNIE MAE
3133TT3L3	1,995,769	FNS 386 6	FANNIE MAE
3133X06Q7	48,615,000	FNS 386 7	FANNIE MAE
3133X0AZ2	50,000	FNS 386 9	FANNIE MAE
3133X0KH1	35,000	FNS 386 14	FANNIE MAE
3133X1BV8	540,000	FNS 386 14	FANNIE MAE
3133X26Y6	500,000	FNS 386 16	FANNIE MAE
3133X2BX2	12,480,000	FNS 386 17	FANNIE MAE
3133X2PK5	4,965,000	FNS 386 19	FANNIE MAE
3133X6PG5	500,000	FNS 386 21	FANNIE MAE
3133X6ZL3	39,620,000	FNS 386 22	FANNIE MAE
3133X72S2	20,105,000	FNS 386 23	FANNIE MAE
3133X8AS1	135,000	FNS 386 26	FANNIE MAE
3133X8EL2	1,690,000	FNS 391 PO1	FANNIE MAE
3133X8L34	2,500,000	FNS 391 IO2	FANNIE MAE
3133X9DC1	8,560,000	FREDDIE MAC	
3133X9PS3	1,000,000	FREDDIE MAC	
3133XASA6	375,000	FREDDIE MAC	
3133XBB20	50,000,000	FREDDIE MAC	
3133XBB20	48,925,000	FREDDIE MAC	
3133XBT39	10,000	FREDDIE MAC	
3133XBTH6	800,000	FREDDIE MAC	
3133XBVL3	50,000	FREDDIE MAC	
3133XCF85	55,000	FREDDIE MAC	
3133XCUS0	1,135,000	FREDDIE MAC	
3133XD2Y6	16,050,000	FREDDIE MAC	
3133XD4N8	11,530,000	FREDDIE MAC	
3133XDUF6	150,000	FREDDIE MAC	
3133XEKZ1	500,000	FREDDIE MAC	
3133XEMT3	2,280,000	FREDDIE MAC	
3133XES83	55,000	FREDDIE MAC	
3133XEUG2	85,000	FREDDIE MAC	
3133XEW43	39,000,000	FREDDIE MAC	
3133XEXR5	2,000,000	FREDDIE MAC	
3133XFAY2	31,950,000	FREDDIE MAC	
3133XFD60	31,500,000	FREDDIE MAC	
3133XFEX0	500,000	FNR 2001-68 PH	FEDERAL NATL MTGE ASSN
3133XFGT7	2,850,000	FNR 02-16 ZD	FANNIE MAE
3133XFJ49	20,000,000	FNR 2002-68 IA	FANNIE MAE
3133XFKF2	10,595,000	FNR 03-14 XI	FEDERAL NATL MTGE ASSN
3133XFNL6	5,000,000	FNR 03-14 XI	FEDERAL NATL MTGE ASSN
3133XFPR1	41,745,000	FHR 2514 PD	FEDERAL HOME LOAN MTGE CORP
3133XGAY0	585,000	FNW 2003-W5 A	FANNIE MAE
3133XGJA3	3,170,000	FNR 2003-27 SG	FANNIE MAE
3133XGLE2	50,000	FNR 2003-27 SG	FANNIE MAE
3133XHEH1	500,000	FNW 2003-W11 1A1	FANNIE MAE WHOLE LOAN
3133XHK68	15,970,000	FNR 2003-54 SV	FANNIE MAE
3133XHRJ3	22,460,000	FNR 2003-76 FB	FANNIE MAE
3133XHVS8	3,000,000	FNR 2003-69	FANNIE MAE
3133XHW57	18,445,000	FNR 2003-87 PO	FANNIE MAE
3133XJVL9	675,000	FNR 2003-87 PO	FANNIE MAE



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Cusip	Par Value	Description
3133JW20	850,000	FNR 2003-87 PO FANNIE MAE
3133JW38	13,325,000	FNR 2003-87 PO FANNIE MAE
3133KJQ9	8,000,000	FNR 2003-88 TG FANNIE MAE
3133KXD2	8,940,000	FHR 2522 TC FREDDIE MAC
3133XL4N0	41,735,000	FHR 2533 Z FREDDIE MAC
3133LFB1	2,890,000	FHR 2583 LG FREDDIE MAC
3133LPT4	50,000,000	FHR 2583 MC FREDDIE MAC
3133LWM1	21,305,000	FHR 2604 UT FREDDIE MAC
3133XMC3	5,000,000	FHR 2595 DL FREDDIE MAC
3133XMFY2	20,750,000	FHR 2610 AD FREDDIE MAC
3133XMMG3	50,000,000	FHR 2629 AO FREDDIE MAC
3133XMMG3	50,000,000	FHR 2631 SA FREDDIE MAC
3133XMSQ5	875,000	FHR 2631 SA FREDDIE MAC
3133XMT1	15,650,000	FHR 2627 BA FREDDIE MAC
3133XMXQ9	100,000	FNR 2003-110 IO FANNIE MAE
3133XN5N5	21,000,000	FNR 2003-81 MC FANNIE MAE
3133XNT74	50,000,000	FNR 2003-81 EA FANNIE MAE
3133XNT74	7,590,000	FHR 2642 DA FREDDIE MAC
3133XP2W3	19,580,000	FHR 2650 MS FREDDIE MAC
3133XP4R2	10,000,000	FNR 2004-25 LC FANNIE MAE
3133XPAZ7	385,000	FNW 2004-W7 A2 FANNIE MAE
3133XPT9	3,470,000	FNR 2004-53 EA FANNIE MAE
3133XPY5	700,000	FNR 2005-7 LO FANNIE MAE
3133XPKV5	165,000	FNR 2004-89 SM FANNIE MAE
3133XPNJ9	20,000	FNR 2004-88 HJ FANNIE MAE
3133XPRX4	3,530,000	FNR 2005-22 DG FANNIE MAE
3133XPT48	85,000	FNR 2005-38 GD FANNIE MAE
3133XPUH5	50,000,000	FNR 2005-45 YF FANNIE MAE
3133XPUH5	50,000,000	FNR 2005-45 YT FANNIE MAE
3133XPUH5	50,000,000	FNR 2005-57 NZ FANNIE MAE
3133XPWS9	18,000,000	FNR 2005-57 ZE FANNIE MAE
3133XPZV9	8,600,000	FNR 2005-57 MP FANNIE MAE
3133XQ3L4	1,450,000	FNR 2005-74 DI FANNIE MAE
3133XQ5W8	1,200,000	FNR 2005-74 NK FANNIE MAE
3133XQJ05	100,000	FNR 2005-83 QK FANNIE MAE
3133XQN99	47,605,000	FNR 2005-84 YF FANNIE MAE
3133XQP89	2,900,000	FHR 2638 TC FREDDIE MAC
3133XQTW2	2,000,000	FHR 2657 WT FREDDIE MAC
3133XQU26	50,000,000	FHR 2672 XB FREDDIE MAC
3133XQU26	5,325,000	FHR 2693 PE FREDDIE MAC
3133XR8E5	50,000,000	FHR 2692 EM FREDDIE MAC
3133XR8E5	19,045,000	FHR 2707 MC FREDDIE MAC
3133XR7L8	50,000,000	FHR 2705 LD FREDDIE MAC
3133XR7L8	50,000,000	FHR 2722 GE FREDDIE MAC
3133XR7L8	50,000,000	FHR 2723 GK FREDDIE MAC
3133XR7L8	35,810,000	FHR 2717 LE FREDDIE MAC
3133XRA34	30,000	FHR 2724 LG FREDDIE MAC
3133XRA42	50,000,000	FHR 2733 GD FREDDIE MAC
3133XRA42	50,000,000	FHR 2728 PG FREDDIE MAC
3133XRA42	50,000,000	FHR 2750 TC FREDDIE MAC
3133XRA42	50,000,000	FHR 2752 FM FREDDIE MAC
3133XRA42	37,240,000	FHR 2760 CG FREDDIE MAC
3133XRCW8	85,000	FHR 2768 FE FREDDIE MAC
3133XRE71	130,000	FHR 2783 KS FREDDIE MAC
3133XRG06	50,000,000	FHR 2783 KS FREDDIE MAC
3133XRG06	20,555,000	FNR 2005-104 UE FANNIE MAE
3133XRN55	11,320,000	FNR 2005-95 OT FANNIE MAE
3133XRQP8	48,981,770	FNR 2005-95 CK FANNIE MAE
3133XRQP8	43,820,784	FNR 2005-106 JT FANNIE MAE
3133XRRU6	1,000,000	FNR 2005-104 NI FANNIE MAE
3133XRT83	31,500,000	FNR 2005-104 NI FANNIE MAE
313401GC9	5	FNR 2005-122 SC FANNIE MAE
313401LE9	5	FNR 2005-113 FJ FANNIE MAE
313401XW6	3,693	FNMA 2005-113 FL FANNIE MAE
31340AFJ5	72	FNR 2008-8 LR FANNIE MAE
31340LLP0	12	FHR 2777 KO FREDDIE MAC
31340MFD2	411	FHR 2781 WC FREDDIE MAC
31340YDS5	9	FHR 2790 AU FREDDIE MAC
31340YQ93	91,112	FHR 2802 SM FREDDIE MAC
31344DDU2	945	FNR 2008-9 CO FANNIE MAE
31344MBS9	1	FHR 2820 OU FREDDIE MAC
31344RQ60	50	FHR 2841 BY FREDDIE MAC
31348STH7	582,697	FHR 2836 L FREDDIE MAC
31349UCV8	4,470,510	FHR 2854 LE FREDDIE MAC
31349UHL5	1,470,172	FHR 2856 LB FREDDIE MAC
31349UTS7	28,018,275	FHR 2872 SJ FREDDIE MAC
3134A1GH7	250,000	FHR 2866 SR FREDDIE MAC
3134A3ZJ4	251,000	FHR 2868 WC FREDDIE MAC
3134A35H5	1,318,000	FHR 2875 CE FREDDIE MAC
3134A3D29	272,000	FHR 2869 BD FREDDIE MAC

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Cusip	Par Value	Description
3134A3EM4	1,533,000	FHR 2882 LS
3134A3M78	1,370,000	FHR 2899 TC
3134A3U46	180,000	FHR 2908 CY
3134A3ZJ8	50,000,000	FHR 2920 WE
3134A3ZJ8	50,000,000	FHR 2940 PO
3134A3ZJ8	50,000,000	FHR 2932 AP
3134A3ZJ8	50,000,000	FHR 2927 BI
3134A4DY7	5,000	FHR 2938 SL
3134A4FM1	873,000	FNR 2006-80 DF
3134A4QD9	205,000	FNR 2006-80 CO
3134A4SA3	702,000	FNR 2006-80 DO
3134A4UQ5	51,000	FNR 2006-80 EO
3134A4US1	505,000	FHR 2951 VB
3134A4UU8	183,000	FHR 2950 JO
3134A4UX0	873,000	FHR 2950 ND
3134A4VB7	604,000	FHR 2950 SW
3134A4VG8	50,000,000	FHR 2968 GE
3134A4VG8	9,581,000	FHR 2984 BH
3134A4ZT4	2,083,000	FHR 2973 GD
3134A4ZZ0	4,028,000	FHR 2991 LH
31351B5L5	175,984	FHR 3001 HP
31351B7M1	2,821,445	FHR 3002 YE
31351B7M1	282,144	FHR 3008 LI
31351BDR3	19,379	FHR 3012 GK
31351BJF3	151,314	FHR 3012 PV
31351BMJ1	952,154	FHR 3018 MT
31351BMJ1	952,154	FHR 3028 CK
31351BMJ1	223,851	FHR 3028 MD
31351BR56	21,563	FHR 3034 EH
31351BTN5	787,749	FHR 3037 CJ
31351BTN5	787,749	FHR 3036 ND
31351BTN5	787,749	FHR 3045 HN
31351BTN5	787,749	FHR 3049 NA
31351BTN5	787,749	FHR 3079 MC
31351BTN5	787,749	FHR 3083 YB
31351BTN5	787,749	FHR 3089 KF
31351BTN5	787,749	FHR 3114 MR
31351BTN5	148,126	FHR 3114 OG
31351BWQ4	134,551	FHR 3126 BS
313588UV9	505,000	FHR 3121 EM
313588YX1	370,000	FHR 3123 LI
313588H24	31,000	FHR 3129 TF
313588H81	18,000	FNR 2006-78 MB
313588H99	13,000	FNR 2006-74 EP
313588J97	1,880,000	FNR 2006-114 HD
313588K79	50,000,000	FNR 2006-104 YI
313588K79	50,000,000	FNR 2006-104 NT
313588K79	50,000,000	FNR 2006-115 IB
313588K79	50,000,000	FNR 2006-115 EF
313588K79	50,000,000	FNR 2006-110 UH
313588K79	50,000,000	FHR 3160 PO
313588K79	50,000,000	FNR 2007-24 PO
313588K79	50,000,000	FNR06-123 DT
313588L86	2,200,000	FNR 2006-123 FD
313588M77	20,000,000	FNR 2006-123 SD
313588Q99	2,000	FNR 2007-1 FD
313588R31	50,000,000	FNR 2007-1 NF
313588R31	50,000,000	FNR 2007-1 NJ
313588T82	50,000,000	FNR 2007-22 OB
313588T82	50,000,000	FNR 2007-15 AF
313588V44	50,000,000	FHR 3153 JR
313588V44	50,000,000	FHR 3153 UM
313588V44	50,000,000	FHR 3155 AO
313588BF9	437,000	FHR 3170 ED
313588CF8	10,000	FHR 3175 PO
313588CN1	12,000	FHR 3171 AT
313588GE7	50,000,000	FHR 3194 SA
313588GE7	50,000,000	FHR 3194 SA
313588GE7	50,000,000	FNR 2007-58 SB
313588C7C4	14,900,000	FNR 2007-58 OG
313588C7D2	3,950,000	FNR 2007-50 LS
313588C7Z3	8,500,000	FNR 2007-50 LS
313588DCS1	8,379,000	FNR 2007-50 SE
313588DDR2	9,000,000	FNR 2007-W2 IO
313588ERH7	550,902	FNR 2007-30 GO
313588FGJ2	126,395	FNR 2007-30 QF
313588J5C1	11,433	FNR 2007-30 QI
313588J5E7	11,433	FNR 2007-30 WO
313588KLR7	477,089	FNR 2007-30 FM
313588KVA3	48,183	FNR 2007-35 PO

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Cusip	Par Value	Description
31358LWS1	34,894	FNR 2007-28 BA FANNIE MAE
31358MC28	11,884	FNW 2007-W3 IO FANNIE MAE
31358MHN7	90,133	FNR 2007-39 GO FANNIE MAE
31358Q3Q6	95,914	FNW 2007-W4 PO FANNIE MAE
31359AQZ5	1,034	FNW 2007-W4 IO FANNIE MAE
31359BGW1	3,228	FNR 2007-75 IC FANNIE MAE
31359HZ23	150,513	FNR 2007-75 AH FANNIE MAE
31359KEE3	48,947	FNR 2007-75 EO FANNIE MAE
31359KJK4	409,093	FNR 2007-75 JF FANNIE MAE
31359KTL1	99,716	FNR 2007-75 JO FANNIE MAE
31359KVZ7	550,864	FNR 2007-75 VO FANNIE MAE
31359LPD1	118,785	FNR 2007-58 PO FANNIE MAE
31359LTW5	127,800	FNR 2007-54 BO FANNIE MAE
31359LV38	1,256,124	FNR07-54 HO FANNIE MAE
31359LWB7	15,305	FNR07-54 PO FANNIE MAE
31359MD4	364,000	FNR 2007-54 IK FANNIE MAE
31359MD2	175,000	FNR07-54 NO FANNIE MAE
31359MA45	978,000	FNW 2007-W6 PO FANNIE MAE
31359MC76	50,000	FNW07-W6 IO FANNIE MAE
31359MC92	23,728,000	FNW 2007-W6 1A2 FANNIE MAE
31359MEA7	737,000	FNW 2007-W6 1A2 FANNIE MAE
31359MEB5	50,000,000	FNW 2007-W6 1A2 FANNIE MAE
31359MEB5	23,949,000	FNW 2007-W6 2A2 FANNIE MAE
31359MEK5	2,580,000	FNW 2007-W6 3A2 FANNIE MAE
31359MEL3	50,000,000	FNW 2007-W6 OP FANNIE MAE
31359MEL3	20,001,000	FNR 2007-67 PO FANNIE MAE
31359MEU3	28,373,000	FNW 2007-W7 IO FANNIE MAE
31359MEY5	872,000	FNW 2007-W7 PO FANNIE MAE
31359MF40	570,000	FNR 2007-109 GO FANNIE MAE
31359MFG3	1,442,000	FNR 2007-109 MI FANNIE MAE
31359MFJ7	686,000	FNR 2007-109 PO FANNIE MAE
31359MFP3	49,956,000	FNR 2007-109 OA FANNIE MAE
31359MGK3	846,000	FNR 2007-109 OA FANNIE MAE
31359MH89	21,385,000	FNR 2007-109 WO FANNIE MAE
31359MJH7	50,000,000	FNR 2007-109 WO FANNIE MAE
31359MJH7	24,909,000	FNR 2007-109 LO FANNIE MAE
31359ML84	3,181,000	FNR 2007-116 HI FANNIE MAE
31359MMQ3	50,000,000	FNR 2007-116 HI FANNIE MAE
31359MMQ3	13,213,000	FNR 2007-116 HI FANNIE MAE
31359MRG0	56,000	FNR 2007-116 IE FANNIE MAE
31359MS61	124,000	FNR07-116 DO FANNIE MAE
31359MSD6	5,760,000	FNR 2007-116 AO FANNIE MAE
31359MSL8	4,849,000	FNR 2007-116 OB FANNIE MAE
31359MTM5	485,000	FNR 2007-81 OC FANNIE MAE
31359MU68	200,000	FNR 2007-81 GE FANNIE MAE
31359MUT8	5,705,000	FNR 2007-96 AF FANNIE MAE
31359MVE0	400,000	FNR 2007-103 HI FANNIE MAE
31359MW41	50,000,000	FNR 2007-103 HI FANNIE MAE
31359MW41	50,000,000	FNR 2007-103 HI FANNIE MAE
31359MW41	50,000,000	FNR 2007-103 HI FANNIE MAE
31359MW41	50,000,000	FNR 2007-103 HI FANNIE MAE
31359MW41	50,000,000	FNR 2007-103 HI FANNIE MAE
31359MW41	23,302,000	FNR 2007-103 HI FANNIE MAE
31359MWF6	13,248,000	FNR 2007-103 HI FANNIE MAE
31359MWP4	500,000	FNR 2007-103 HI FANNIE MAE
31359MXH1	524,000	FNR 2007-103 HI FANNIE MAE
31359MXL2	50,000,000	FNR 2007-103 AO FANNIE MAE
31359MXL2	50,000,000	FNR 2007-103 AF FANNIE MAE
31359MXL2	50,000,000	FNR 2007-103 AF FANNIE MAE
31359MYN7	50,000,000	FNR 2007-88 ZA FANNIE MAE
31359MYN7	45,000,000	FNR 2007-88 CO FANNIE MAE
31359MYN7	5,003,000	FNR 2007-88 IM FANNIE MAE
31359MZ30	7,187,000	FNW 2007-W8 IO-1 FANNIE MAE
31359MZH9	50,000	FNW 2007-W8 IO-2 FANNIE MAE
31359Q5E0	792,558	FNW 2007-W8 PO-2 FANNIE MAE
31359QFK5	100,776	FNR 2007-96 AO FANNIE MAE
31359T3X4	2,398,950	FNR 2007-109 AO FANNIE MAE
31359T3X4	479,790	FNR 2007-109 BO FANNIE MAE
31359T4S4	1,829,077	FNR 2007-109 DO FANNIE MAE
31359T4Y1	105,884	FNR 2008-34 AI FANNIE MAE
31359TFB9	119,879	FNR 2008-1 LI FANNIE MAE
31359TFC7	188,870	FNR 2008-1 AO FANNIE MAE
31359TPM4	76,098	FNR 2008-1 BO FANNIE MAE
31359TPN2	110,529	FNR 2008-1 CO FANNIE MAE
31359TPQ5	2,913,864	FNR 2008-1 DO FANNIE MAE
31359VLE1	153,506	FNR08-1 NO FANNIE MAE
31359VLK7	7,975	FNR08-1 MO FANNIE MAE
31359VRP0	252,499	FNR 2008-10 IA FANNIE MAE
31359VRS4	631,610	FNR 2008-10 IA FANNIE MAE
313602KC7	120,931	FNR 2008-10 IA FANNIE MAE

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<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
3136144V6	532	FNR 2008-10 IA FANNIE MAE
313615PZ3	176,322	FNR 2008-10 AI FANNIE MAE
313619RU4	2,037	FNR 2008-10 HO FANNIE MAE
313628AP4	266	FNR 2008-10 LO FANNIE MAE
313627DK6	1,512	FNR08-10 PO FANNIE MAE
31363WEF8	78,829	FNR 2008-10 ES FANNIE MAE
31364A6J6	2,075,000	FNR 2008-11 SC FANNIE MAE
31364CHD3	2,095,000	FHR 3202 HK FREDDIE MAC
31364DPJ9	194,000	FHR 3200 AD FREDDIE MAC
31364DPL4	2,000	FHR 3211 WO FREDDIE MAC
31364EBA1	1,096,000	FHR 3221 SW FREDDIE MAC
31364F8C0	2,162,000	FHR 3221 SW FREDDIE MAC
31364F8P1	3,000,000	FHR 3221 SW FREDDIE MAC
31364FCB5	50,000,000	FHR 3230 UO FREDDIE MAC
31364FCB5	42,981,000	FHR 3229 IB FREDDIE MAC
31364FGK1	319,000	FHR 3238 AO FREDDIE MAC
31364FW4	517,000	FHR 3238 LK FREDDIE MAC
31364FKW0	50,000,000	FHR 3238 OA FREDDIE MAC
31364FQN4	974,000	FHR 3258 WE FREDDIE MAC
31364FSY8	851,000	FHR 3254 QE FREDDIE MAC
31364FYC9	12,955,000	FHR 3262 KO FREDDIE MAC
31364GBF5	6,309,000	FHR 3268 HA FREDDIE MAC
31364GBZ1	149,000	FHR 3280 OP FREDDIE MAC
31364HAV9	4	FHR 3284 BC FREDDIE MAC
31364HB71	99,309	FHR 3284 JO FREDDIE MAC
31364HB89	466,240	FHR-3284 NO FREDDIE MAC
31364HB89	98,395	FHR-3284 TS FREDDIE MAC
31364HBG1	52,151	FHR 3290 OB FREDDIE MAC
31364HDJ3	8	FHR 3287 AS FREDDIE MAC
31364HEF0	51,338	FHR 3302 UI FREDDIE MAC
31364HEK9	45,037	FHR 3303 LO FREDDIE MAC
31364HEP8	11,462	FHR-3297 BO FREDDIE MAC
31364HF28	1,186,038	FHR-3297 CO FREDDIE MAC
31364HF28	1,186,038	FHR 3297 DI FREDDIE MAC
31364HF28	1,186,038	FHR-3297 EO FREDDIE MAC
31364HF28	1,186,038	FHR 3305 MG FREDDIE MAC
31364HF28	1,186,038	FHR 3311 HI FREDDIE MAC
31364HF28	216,902	FHR 3311 IN FREDDIE MAC
31364HF69	824,513	FHR-3311 JO FREDDIE MAC
31364HF69	824,513	FHR-3311 TO FREDDIE MAC
31364HF69	824,513	FHR 3311 VF FREDDIE MAC
31364HF69	824,513	FHR 3336 LO FREDDIE MAC
31364HF69	824,513	FHR 3330 GB FREDDIE MAC
31364HF69	824,513	FHR 3330 GZ FREDDIE MAC
31364HF69	824,513	FHR 3349 DP FREDDIE MAC
31364HF69	824,513	FHR 3339 AI FREDDIE MAC
31364HF69	395,786	FHR 3339 IF FREDDIE MAC
31364HFH5	65,552	FHR 3339 IN FREDDIE MAC
31364HG68	630,976	FHR-3339F NO FREDDIE MAC
31364HG76	1,325,170	FHR-3339 PN FREDDIE MAC
31364HG76	1,166,150	FHR 3355 AO FREDDIE MAC
31364HJ32	5,530	FHR 3355 BO FREDDIE MAC
31364HK30	274,653	FHR 3355 EO FREDDIE MAC
31364HK48	158,778	FHR 3355 IS FREDDIE MAC
31364HKY2	936	FHR-3368 AO FREDDIE MAC
31364HL54	325,055	FHR 3373 TO FREDDIE MAC
31364HL70	682,928	FHR 3379 AC FREDDIE MAC
31364HL88	975,612	FHR-3379 AO FREDDIE MAC
31364HL88	312,198	FNR08-53 DZ FANNIE MAE
31364HM38	549,211	FNR08-53 DO FANNIE MAE
31364HM38	549,211	FNR08-53 DQ FANNIE MAE
31364HM38	148,643	FNR08-53 EI FANNIE MAE
31364HM79	619,184	FNR08-53 KI FANNIE MAE
31364HM79	619,184	FNR08-53 KI FANNIE MAE
31364HM79	619,184	FNR08-53 CI FANNIE MAE
31364HM79	619,184	FNR08-53 CI FANNIE MAE
31364HM79	619,184	FNR08-53 LF FANNIE MAE
31364HM79	105,258	FNR08-53 LF FANNIE MAE
31364HN94	4,299	FNR08-53 LF FANNIE MAE
31364HNN3	12,750	FNR08-53 LF FANNIE MAE
31364HP50	549,180	FNR08-53 LF FANNIE MAE
31364HP50	487,021	FNR08-53 LO FANNIE MAE
31364HP68	549,180	FNR08-53 GI FANNIE MAE
31364HP68	549,180	FNR08-53 GI FANNIE MAE
31364HP68	549,180	FNR08-53 GI FANNIE MAE
31364HP68	549,180	FNR08-53 GI FANNIE MAE
31364HP68	549,180	FNR08-53 GI FANNIE MAE
31364HP68	549,180	FNR08-53 QF FANNIE MAE
31364HP68	549,180	FNR08-53 QF FANNIE MAE
31364HP68	549,180	FNR 2008-36 YB FANNIE MAE

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<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31364HP68	398,924	FNR 2008-36 IY FANNIE MAE
31364HPK7	173,525	FNR 2008-36 ZB FANNIE MAE
31364HPK7	155,259	FNR 2008-36 IA FANNIE MAE
31364HQ83	481,132	FNR 2008-36 IU FANNIE MAE
31364HQC4	158,762	FNR 2008-36 IW FANNIE MAE
31364HR82	4,122,674	FNR 2008-36 SI FANNIE MAE
31364HR82	4,122,674	FNR 2008-36 IV FANNIE MAE
31364HR82	4,122,674	FNR 2008-36 OV FANNIE MAE
31364HR82	141,789	FNR 2008-36 LB FANNIE MAE
31364HR90	289,766	FNR 2008-36 LI FANNIE MAE
31364HRE9	373,017	FNR 2008-36 AO FANNIE MAE
31364HRE9	223,810	FNR 2008-36 YC FANNIE MAE
31364HS85	613,944	FNR 2008-36 DO FANNIE MAE
31364HVL8	149,768	FNR 2008-36 YS FANNIE MAE
31364HVN4	558,726	FNR08-46 HI FANNIE MAE
31364HVN4	558,726	FNR08-46 HI FANNIE MAE
31364HVN4	558,726	FNR08-46 EI FANNIE MAE
31364HVN4	125,104	FNR08-46 EO FANNIE MAE
31364HWE3	227,915	FNR08-46 MI FANNIE MAE
31364HWE3	227,915	FNR08-46 MI FANNIE MAE
31364HWE3	227,915	FNR08-46 MO FANNIE MAE
31364HWE3	227,915	FNR08-46 LI FANNIE MAE
31364HWE3	209,682	FNR08-46 JZ FANNIE MAE
31364HWQ6	675,007	FNR08-46 JM FANNIE MAE
31364HWQ6	675,007	FNR08-46 JN FANNIE MAE
31364HWQ6	675,007	FNR 2008-64 HO FANNIE MAE
31364HWQ6	675,007	FNR 2008-64 HI FANNIE MAE
31364HWQ6	675,007	FNR 2008-64 HI FANNIE MAE
31364HWQ6	675,007	FNR 2008-64 EB FANNIE MAE
31364HWQ6	675,007	FNR 2008-64 CI FANNIE MAE
31364HWQ6	355,112	FNR 2008-64 CI FANNIE MAE
31364J2K8	524,906	FNR 2008-64 CI FANNIE MAE
31364J2L6	96,316	FNR 2008-64 EI FANNIE MAE
31364J4X8	301,248	FNR 2008-64 EI FANNIE MAE
31364JF40	1,133,868	FNR 2008-64 AO FANNIE MAE
31364JF40	1,133,868	FNR 2008-76 EF FANNIE MAE
31364JF40	1,133,868	FNR 2008-76 EI FANNIE MAE
31364JF40	1,133,868	FNR 2008-76 DB FANNIE MAE
31364JF40	908,229	FNR 2008-76 GF FANNIE MAE
31364JK44	2,444,732	FNR 2008-76 LB FANNIE MAE
31364JK89	2,579,147	FNR 2008-76 JI FANNIE MAE
31364JK77	1,668,773	FNR 2008-76 JI FANNIE MAE
31364JN74	693,758	FNR 2008-76 LA FANNIE MAE
31364JN74	50,228	FHR 3408 AO FREDDIE MAC
31364JN82	496,314	FHR-3408 BO FREDDIE MAC
31364TC82	2,037	FHR 3416 BD FREDDIE MAC
31365CVA2	1,204	FHR 3416 BO FREDDIE MAC
31365CYP8	760	FHR 3416 GD FREDDIE MAC
31365DGS8	286,049	FHR 3416 IB FREDDIE MAC
31365DN92	26,804	FHR 3416 NI FREDDIE MAC
31366LFL5	16,607	FHR 3416 NO FREDDIE MAC
31366TE21	1,203	FHR 3416 GT FREDDIE MAC
31367NZP9	59	FHR 3428 CO FREDDIE MAC
31368H2B8	281	FHR-3424 BI FREDDIE MAC
31368H5N9	12,697	FHR-3424 BO FREDDIE MAC
31368HBX0	175,027	FHR-3424 DI FREDDIE MAC
31368HJ53	452,722	FHR-3424 DO FREDDIE MAC
31368HKQ5	1,133,868	FHR-3424 IG FREDDIE MAC
31368HKQ5	334,900	FHR-3424 IM FREDDIE MAC
31368HLX9	5,454,561	FHR-3424 IN FREDDIE MAC
31368HMH3	14,977	FHR-3424 IV FREDDIE MAC
31368JAV1	371,171	FHR-3424 OK FREDDIE MAC
31368JBX6	4,687	FHR-3424 OL FREDDIE MAC
31369XHL4	674	FHR 3424 PO FREDDIE MAC
3136F3V78	4,100,000	FHR-3450 AI FREDDIE MAC
3136F3WP7	375,000	FHR-3450 AO FREDDIE MAC
3136F5LY5	165,000	FHR-3450 BI FREDDIE MAC
3136F6UV9	2,000	FHR-3450 BO FREDDIE MAC
3136F73E5	50,000	FHR-3450 CI FREDDIE MAC
3136F7BE6	500,000	FHR-3450 CO FREDDIE MAC
3136F7DG9	200,000	FHR-3450 DI FREDDIE MAC
3136F8F83	40,000	FHR-3450 DO FREDDIE MAC
3136F8FP5	631,000	FHR-3450 ZY FREDDIE MAC
3136F8Y58	200,000	FHR 3460 PE FREDDIE MAC
3136F8Y66	11,700,000	FHR-3456 KI FREDDIE MAC
3136F9B85	11,500,000	FHR-3456 KV FREDDIE MAC
3136F9FW8	20,000,000	FHR-3456 NI FREDDIE MAC
3136F9HJ5	1,000,000	FHR-3456 JB FREDDIE MAC
3136F9WQ2	10,610,000	FHR 3469 B FREDDIE MAC
3136FA2Z2	82,378	FHR 3469 CI FREDDIE MAC

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Cusip	Par Value	Description		
3136FAAA8	1,791,623	FHR 3469 CO	FREDDIE MAC	
3136FAAA8	1,791,623	FHR 3469 DI	FREDDIE MAC	
3136FAAA8	1,791,623	FHR 3469 DI	FREDDIE MAC	
3136FAAA8	1,791,623	FHR 3469 DI	FREDDIE MAC	
3136FAAA8	93,796	FHR 3469 DI	FREDDIE MAC	
3136FABE9	995,603	FHR 3469 DI	FREDDIE MAC	
3136FACG3	3,711,393	FHR 3469 EI	FREDDIE MAC	
3136FACG3	2,561,967	FHR 3469 EI	FREDDIE MAC	
3136FADJ6	1,891,066	FHR 3469 EI	FREDDIE MAC	
3136FADJ6	1,891,066	FHR 3469 EI	FREDDIE MAC	
3136FADJ6	34,002	FHR 3469 HO	FREDDIE MAC	
3136FAEP1	326,303	FHR 3469 PB	FREDDIE MAC	
3136FAHA1	2,659,065	FHR 3469 PC	FREDDIE MAC	
3136FAHA1	1,369,307	FHR 3469 PD	FREDDIE MAC	
3136FAHB9	2,659,065	FHR 3469 PE	FREDDIE MAC	
3136FAHB9	808,356	FHR 3469 YZ	FREDDIE MAC	
3136FAJE1	784,687	FHR 3469 ZY	FREDDIE MAC	
3136FAKL3	3,019,240	FHR-3479 AJ	FREDDIE MAC	
3136FAKL3	3,019,240	FHR-3479 AJ	FREDDIE MAC	
3136FAKL3	3,019,240	FHR-3479 AO	FREDDIE MAC	
3136FAKL3	2,686,378	FHR-3479 BI	FREDDIE MAC	
3136FALR9	1,063,204	FEDERAL NATIONAL MORTGAGE ASSO		
3136FANR7	3,323,352	FEDERAL NATIONAL MORTGAGE ASSO		
3136FANR7	3,323,352	FEDERAL NATIONAL MORTGAGE ASSO		
3136FANR7	567,312	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAQR4	6,536,253	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAQR4	2,923,215	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAT67	24,880,776	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAT67	4,936,155	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAW30	774,497	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAW48	15,050,000	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAWE6	14,860,196	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAWE6	1,471,159	FEDERAL NATIONAL MORTGAGE ASSO		
3136FAYT1	5,377,232	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5M4	42,527,644	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5M4	42,527,644	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5M4	42,527,644	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5M4	422,439	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5N2	42,527,644	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5N2	42,527,644	FEDERAL NATIONAL MORTGAGE ASSO		
3136FC5N2	17,288,903	FEDERAL NATIONAL MORTGAGE ASSO		
3136CAA4	1,048,938	FINANCING CORPORATION SERIES A-2017 BONDS		
3136FCAB2	12,487,356	FINANCING CORP FICO		
3136FCAB2	8,741,149	FINANCING CORPORATION		
3136FCBC9	21,047,604	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD	09/26/2009
3136FCBC9	21,047,604	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD0000	03/26/2010
3136FCB07	21,047,604	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD	R/MD0000	09/28/2013
3136FCB07	21,047,604	FICO SERIES D STRIPPED OFF 8.60% 2019		
3136FCB07	21,047,604	FICO SERIES D STRIPPED OFF 8.60% 2019		
3136FCB07	6,621,056	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017	R/MD0000	05/30/2011
3136FCD78	38,259,284	FICO STRIP		
3136FCD78	29,390,460	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018	R/MD0000	02/08/2012
3136FCKD7	25,970,078	FINANCING CORP FICO		
3136FCKD7	22,844,396	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN	R/MD0000	10/06/2012
3136FCMB9	8,849,642	FINANCING CORP FICO		
3136FCP67	30,655,484	FICO STRIP		
3136FCP67	30,655,484	FICO SERIES A		
3136FCP67	30,655,484	FINANCING CORP FICO		
3136FCP67	30,655,484	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017	R/MD0000	05/30/2017
3136FCP67	30,655,484	FINANCING CORP FED CPN FICO STRIP SER-E INT PMT 9.65% 2018 BD	R/MD0000	05/02/2009
3136FCP67	933,157	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9.65% 2018 BD	R/MD0000	11/02/2009
3136FCP75	30,655,484	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD	R/MD0000	11/02/2012
3136FCP75	30,655,484	FICO SERIES E		
3136FCP75	30,655,484	GNS-1 IO		
3136FCP75	30,655,484	GNR 2001-23 PE	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCP75	22,016,571	GNR 2001-6 ME	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCQF8	25,244,311	GNR 2001-34 C	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCT22	36,748,018	GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCT22	36,748,018	GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCT22	36,748,018	GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCT22	8,819,044	GNR 2007-16 XF	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCT30	15,869,773	GNR 2003-10 CM	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCUF1	5,393,796	GNR 2003-10 CM	GOVT NATIONAL MORTGAGE (GNMA)	
3136FCUJ8	13,576,435	GNR 01-57 SG CMO SER01-57	GOVERNMENT NATIONAL MTG ASSN	
3136FCXJ0	20,591,153	GNR 2002-9 C	GOVERNMENT NATIONAL MTGE ASSN	
3136FCXK7	36,769,916	GNR 2002-76 SK	GOVERNMENT NATIONAL MTG ASSN	
3136FCXK7	35,440,071	GNR08-54 NI	GOVT NATIONAL MORTGAGE (GNMA)	
3136FEAA0	36,434,264	GNR 2008-54 PE	GOVT NATIONAL MORTGAGE (GNMA)	
3136FEAA0	36,434,264	GNR08-54 PI	GOVT NATIONAL MORTGAGE (GNMA)	
3136FEAA0	36,434,264	GNR08-54 BI	GOVT NATIONAL MORTGAGE (GNMA)	

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Cusip	Par Value	Description
3136FEAB8	36,434,264	GNR 2008-15 IA GOVT NATIONAL MORTGAGE (GNMA)
3136FEAB8	36,434,264	GNR 2008-15 CO GOVT NATIONAL MORTGAGE (GNMA)
3136FEAB8	36,434,264	GNR 2008-15 IK GOVT NATIONAL MORTGAGE (GNMA)
3136FEAB8	36,434,264	GNR 2008-15 IJ GOVT NATIONAL MORTGAGE (GNMA)
3136FEAB8	13,285,899	GNR 2003-66 EG GOVT NATIONAL MORTGAGE (GNMA)
3136FEMW9	7,124,339	GNR 2003-66 MV GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	44,077,734	GNR 2003-66 PD GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	44,077,734	GNR 2003-92 AB GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	44,077,734	GNR08-31 IC GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	44,077,734	GNR08-31 PJ GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	44,077,734	GNR08-31 TO GOVT NATIONAL MORTGAGE (GNMA)
3136FENW8	26,362,825	GNR 2008-36 NO GOVT NATIONAL MORTGAGE (GNMA)
3136FENX6	10,086,119	GNR 2008-36 NS GOVT NATIONAL MORTGAGE (GNMA)
3136FEY97	16,640,202	GNR 2004-19 KE GOVT NATIONAL MORTGAGE (GNMA)
3136FEZ39	18,519,002	GNR 2004-27 S GOVT NATIONAL MORTGAGE (GNMA)
3136FEZ54	18,672,122	GNR 2004-27 S GOVT NATIONAL MORTGAGE (GNMA)
3136FEZ96	12,539,544	GNR 2004-38 NY GOVT NATIONAL MORTGAGE (GNMA)
3136FFAB5	38,612,088	GNR 2004-104 IS GOVT NATIONAL MORTGAGE (GNMA)
3136FFAB5	5,586,753	GNR 2004-104 IS GOVT NATIONAL MORTGAGE (GNMA)
3136FFMZ9	45,487,312	GNR 2005-24 UB GOVT NATIONAL MORTGAGE (GNMA)
3136FFMZ9	2,121,148	GNR 2005-58 SA GOVT NATIONAL MORTGAGE (GNMA)
3136FFNA3	30,202,423	GNR 2005-66 S GOVT NATIONAL MORTGAGE (GNMA)
3136FFNB1	27,132,398	GNR 2005-66 S GOVT NATIONAL MORTGAGE (GNMA)
3136FFNC9	26,742,647	GNR 2008-65 SA GOVT NATIONAL MORTGAGE (GNMA)
3136FFND7	10,644,820	GNR 2008-65 SA GOVT NATIONAL MORTGAGE (GNMA)
3136FFNE5	10,343,409	GNR 2008-65 SB GOVT NATIONAL MORTGAGE (GNMA)
3136FFNP0	34,104,336	GNR 2008-65 SB GOVT NATIONAL MORTGAGE (GNMA)
3136FFNQ8	31,112,472	GNR 2008-36 SW GOVT NATIONAL MORTGAGE (GNMA)
3136FFNR6	19,254,229	GNR 2008-52 TA GOVT NATIONAL MORTGAGE (GNMA)
3136FFNS4	18,209,223	GNR 2008-60 SD GOVT NATIONAL MORTGAGE (GNMA)
3136FFNT2	12,332,957	GNR 2008-62 SI GOVT NATIONAL MORTGAGE (GNMA)
3136FFNU9	11,125,886	GNR 2007-7 ZY GOVT NATIONAL MORTGAGE (GNMA)
3136FFNV7	7,790,006	GNR 2007-31 ZK GOVT NATIONAL MORTGAGE (GNMA)
3136FFNX3	5,732,361	GNR 2007-31 BI GOVT NATIONAL MORTGAGE (GNMA)
3136FFNZ8	43,799,882	GNR07-31 BO GOVT NATIONAL MORTGAGE (GNMA)
3136FFNZ8	20,942,283	GNR 2007-17 IA GOVT NATIONAL MORTGAGE (GNMA)
3136FFPA1	43,703,086	GNR 2007-17 BI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPA1	14,523,867	GNR 2007-17 SF GOVT NATIONAL MORTGAGE (GNMA)
3136FFPB9	42,943,300	GNR 2007-17 SI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPC7	37,885,888	GNR 2007-17 SI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPD5	29,382,694	GNR 2007-17 JI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPE3	25,135,176	GNR 2007-17 JI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPF0	10,166,322	GNR 2007-17 JI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPG8	8,402,484	GNR 2007-19 SB GOVT NATIONAL MORTGAGE (GNMA)
3136FFPH6	6,609,778	GNR 2007-19 SD GOVT NATIONAL MORTGAGE (GNMA)
3136FFPJ2	9,770,598	GNR07-50 AO GOVT NATIONAL MORTGAGE (GNMA)
3136FFPN3	42,720,446	GNR08-42 PI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPN3	11,431,098	GNR08-42 HI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPP8	39,156,960	GNR08-42 QI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPQ8	35,361,961	GNR08-57 AI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPR4	32,317,257	GNR08-57 AO GOVT NATIONAL MORTGAGE (GNMA)
3136FFPS2	24,903,232	GNR08-57 BI GOVT NATIONAL MORTGAGE (GNMA)
3136FFPT0	21,641,520	GNR08-74 CA GOVT NATIONAL MORTGAGE (GNMA)
3136FFPU7	19,156,137	GNR08-74 CZ GOVT NATIONAL MORTGAGE (GNMA)
3136FFPV5	17,181,367	GNR08-74 IC GOVT NATIONAL MORTGAGE (GNMA)
3136FFPW3	8,837,408	GNR08-74 AH GOVT NATIONAL MORTGAGE (GNMA)
3136FFPX1	11,733,327	GNR 98-010 10-S CMO SER 98-10 GOVERNMENT NATIONAL MTGE ASSN
3136FFPY9	9,122,708	GNR 98-010 10-S CMO SER 98-10 GOVERNMENT NATIONAL MTGE ASSN
3136FFPZ6	6,976,558	GNR 98-025 25-K CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN
3136FFQE2	5,569,017	GNR 99-7 7-SC CMO SER 99-7 GOVERNMENT NATIONAL MTGE ASSN
3136FFQF9	14,698,439	GNR 99-7 7-SC CMO SER 99-7 GOVERNMENT NATIONAL MTGE ASSN
3136FFQG7	9,371,442	GNR 98-002 02-EA CMO SERIES 02FEDERAL NATIONAL MTGE ASSN
3136FFQH5	31,933,442	GNR 99-13 13-SB CMO SERIES 13 GOVERNMENT NATIONAL MTG ASSN
3136FFQJ1	7,487,862	GNR 1999-25 TB GOVERNMENT NATIONAL MTGE ASSN
3136FFQK8	8,915,967	GNR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN
3136FFQL6	6,965,395	GNR 00-9 9-SE CMO SER 00-9 GOVERNMENT NATIONAL MTGE ASSN
3136FFQM4	12,857,577	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010
3136FFQN2	8,884,209	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.125% 2019 BD R/MD0000 10/15/2008
3136FFQP7	9,054,398	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019 R/MD0000 04/15/2009
3136FFQQ5	6,791,580	RESOLUTION FDG CORP FED CPN STRIPS SER A-INT PMT ON 8.125 2019 BD-ZERO CPN R/MD0000 04/15/2012
3136FFQT9	18,885,838	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2012
3136FFQU6	8,003,414	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2013
3136FFQV4	35,723,953	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2009
3136FFQW2	12,186,286	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS GENERIC INT PMT R/MD0000 07/15/2010
3136FFQX0	10,057,943	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2013
3136FFQY8	6,425,039	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2013
3136FFQZ5	7,358,671	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2014
3136FFRA9	3,928,791	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2014
3136FFRB7	5,521,104	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2015
3136FFRC5	6,413,115	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2016

**Schedule A**

Cusip	Par Value	Description			
3136FFRD3	13,994,750	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2016	
3136FFRE1	7,681,838	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2028	
3136FFRF8	7,684,080	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2029	
3136FFRG6	6,428,803	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019	
3136FFRH4	6,331,699	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019	
3136FFRL5	6,933,137	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019	
3136FFRM3	5,550,538	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	
3136FFRR2	6,690,824	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	
3136FFRT8	7,705,784	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	
3136FFRU5	15,334,125	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	
3136FFRV3	6,361,661	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	
3136FFRW1	6,436,606	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	07/15/2020	
3136FFRX9	9,603,583	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	07/15/2020	
3136FFSF7	7,710,013	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	07/15/2020	
3136FFSH3	18,226,499	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	10/15/2020	
3136FFSJ9	37,961,418	TENNESSEE VALLEY AUTHORITY			
3136FFSL4	31,032,770	TENNESSEE VALLEY AUTHORITY			
3136FFSR1	41,267,121	TENNESSEE VALLEY AUTHORITY			
3136FFSR1	14,402,698	TENNESSEE VALLEY AUTHORITY			
3136FFST7	6,922,499	TENNESSEE VALLEY AUTHORITY			
3136FFSU4	10,075,834	TENNESSEE VALLEY AUTHORITY			
3136FFSW0	6,568,556	TENNESSEE VALLEY AUTHORITY			
3136FFSY6	6,898,947	TENNESSEE VALLEY AUTHORITY			
3136FFSZ3	6,069,115	TENNESSEE VALLEY AUTHORITY			
3136FFTA7	6,772,675	TENNESSEE VALLEY AUTHORITY			
3136FFTD1	5,253,089	TENNESSEE VALLEY AUTHORITY			
3136FFWR6	49,745,455	TENNESSEE VALLEY AUTHORITY			
3136FFWS4	49,745,455	TENNESSEE VALLEY AUTHORITY			
31371E3T0	126,561	TENNESSEE VALLEY AUTHORITY			
31371E3U7	248,296	TENNESSEE VALLEY AUTHORITY			
31371E3U7	166,491	TENNESSEE VALLEY AUTHORITY			
31371E4Y8	23,376	TENNESSEE VALLEY AUTHORITY			
31371E4Z5	329,898	TENNESSEE VALLEY AUTHORITY			
31371EYK5	120,561	TENNESSEE VALLEY AUTHORITY			
31371F3U4	615	TENNESSEE VALLEY AUTHORITY			
31371F5B4	1,571	TENNESSEE VALLEY AUTHORITY			
31371F5C2	125,485	TENNESSEE VALLEY AUTHORITY			
31371F5Z1	35,931	TENNESSEE VALLEY AUTHORITY			
31371FA85	1,553	TENNESSEE VALLEY AUTHORITY			
31371FBJ0	16,824	TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN	R/MD0000	11/01/2025	
31371FCP5	3,156	VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST			
31371FEN8	138,675	VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST			
31371FF56	5,490	VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST			
31371FFE7	5,662	VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST			
31371FMY5	2,629	U S TREASURY BILL			
31371FQU9	445	U S TREASURY BILL			
31371FRZ7	185	U S TREASURY BILL			
31371FS78	17,927	U S TREASURY BILL			
31371FTP7	14,067	U S TREASURY BILL			
31371FV41	579	U S TREASURY BILL			
31371FWW6	3,953	U S TREASURY BILL			
31371G4G2	193,694	U S TREASURY BILL			
31371GB25	5,319	W/CALL STRIP OF 11 75 11-15-14			
31371GC32	18,907	W/PRIN STRIP OF 11.25 02-15-15			
31371GGY0	10,431	W/PRIN STRIP 08-15-15			
31371GKV1	9,720	W/PRIN STRIP 11-15-15			
31371GTS9	911,893	W/PRINC STRIP 9.25 2-15-16			
31371GZZ8	2,567	W/PRINC STRIPS 7.5 11-15-16			
31371H4K1	1,154,524	W/PRIN STRIP 05-15-17			
31371H4K1	763,467	W/PRINC STRIP OF 8.75 08-15-20			
31371H6T0	9,067	W/PRIN STRIP 11-15-21			
31371H7M4	47,806	W/PRIN STRIP 11-15-21			
31371HDK1	142,518	W/PRIN STRIP 08-15-22			
31371HDN5	4,913	W/PRIN STRIP 08-15-22			
31371HE46	10,230	W/PRIN STRIP 11-15-22			
31371HFH6	606	W/PRIN STRIP 11-15-22			
31371HJ74	27,966	W/PRIN STRIP 02-15-23			
31371HLW6	3,083	W/PRINC STRIPS 8-15-23			
31371HNQ7	70,345	W/PRINC STRIPS 11-15-24			
31371HPF9	31,979	W/PRIN STRIP 02-15-25			
31371HVJ4	547,090	W/PRIN STRIP 08-15-25			
31371HYB8	689,414	W/PRINC STRIPS 02-15-26			
31371HZ92	16,202	W/PRIN STRIP 11-15-26			
31371J4D3	283,466	W/PRIN STRIP 02-15-27			
31371J6H2	36,274	W/PRINC STRIPS 08-15-27			
31371JAU8	36,174	W/PRIN STRIP 11-15-28			
31371JGS7	29,981	W/PRINC STRIPS 5/15/30			
31371JKE3	24,072	W/PRIN STRIP 02-15-31			
31371JMD3	8,956	W/PRIN STRIP 02-15-36			
31371JNK6	7,564	W/PRIN STRIP 02-15-37			



**Schedule A**

Cusip	Par Value	Description
31371JS54	22,484	W/PRIN STRIP 02-15-37
31371JX25	3,517	W/PRIN STRIP 05-15-37
31371JYB4	131,873	UNITED STATES TREASURY BONDS R/MD 7 125 02/15/2023
31371JYJ7	79,036	UNITED STATES TREASURY BONDS R/MD 7 125 02/15/2023
31371K2M2	193,682	W/PRINC STRIPS 11/15/08
31371K4E8	1,680,429	W/PRINC STRIPS 05/15/09
31371KBN0	30,141	W/PRINC STRIPS 02/15/10
31371KMG3	149,178	W/PRINC STRIPS 08/15/10
31371KMX8	140,556	W/PRIN STRIP 02-15-11
31371KNL1	2,850	W/PRINC STRIPS 08/15/11
31371KNY3	94,273	W/PRIN STRIP 02-15-12
31371KRV5	34,765	W/PRIN STRIP 08-15-12
31371KU82	346,085	W/PRIN STRIP 11-15-12
31371KVA6	104,605	W/PRIN STRIP 02-15-13
31371KWF4	379,407	W/PRIN STRIP 05-15-13
31371KWH0	1,671,696	W/PRIN STRIP 11-15-08
31371KXQ9	16,580	W/PRIN STRIP 11-15-13
31371KY47	14,763,954	W/PRIN STRIP 05-15-14
31371KY47	14,763,954	W/PRIN STRIP 08-15-14
31371KY47	14,763,954	W/PRIN STRIP 11-15-09
31371KY47	1,390,651	W/PRIN STRIP 11-15-14
31371L2G3	42,019	W/PRIN STRIP 02-15-10
31371L4G1	832,553	W/PRIN STRIP 05-15-10
31371L5W5	902,132	W/PRIN STRIP 08-15-10
31371L6J3	54,443	W/PRIN STRIP 11-15-10
31371LAC3	7,908,042	W/PRIN STRIP 10-31-08
31371LB81	1,630,392	U S TREASURY NOTE
31371LC56	322,701	U S TREASURY NOTE
31371LDQ9	103,259	U S TREASURY NOTE
31371LDT3	6,129,725	U S TREASURY NOTE
31371LMX4	555,055	U S TREASURY NOTE
31371LPP8	3,128	U S TREASURY NOTE
31371LPU7	1,208,655	U S TREASURY NOTE
31371LQ36	414,555	U S TREASURY NOTE
31371LVB2	110,648	U S TREASURY NOTE
31371LVE8	109,958	U S TREASURY NOTE
31371LY29	8,332	U S TREASURY NOTE
31371LYD5	19,046	U S TREASURY NOTE
31371LZP7	27,576	U S TREASURY NOTE
31371LZR3	173,843	U S TREASURY NOTE
31371LZT9	3,942,372	U S TREASURY NOTE
31371M2M8	80,653	U S TREASURY NOTE
31371M3A3	28,558,496	U S TREASURY NOTE
31371M5N3	395,498	U S TREASURY NOTE
31371MBE6	93,585	U S TREASURY NOTE
31371MDV6	42,588	U S TREASURY NOTE
31371MF85	48,913	U S TREASURY NOTE
31371MGD3	2,887,715	U S TREASURY NOTE
31371MHA8	3,982	U S TREASURY NOTE
31371MHC4	262,319	U S TREASURY NOTE
31371MHP5	34,396	U S TREASURY NOTE
31371MJN8	81,897	U S TREASURY NOTE
31371MJV0	56,223	U S TREASURY NOTE
31371MKM8	76,646	U S TREASURY NOTE
31371MLN5	2,588,425	U S TREASURY NOTE
31371MND5	6,959,522	U S TREASURY NOTE
31371MNQ6	73,587	U S TREASURY NOTE
31371MNV5	131,085	U S TREASURY NOTE
31371MQ26	499,489	U S TREASURY NOTE
31371MQ83	8,996,402	U S TREASURY NOTE
31371MS81	965,921	U S TREASURY NOTE
31371MUA3	256,041	U S TREASURY NOTE
31371MVA2	6,777,636	U S TREASURY NOTE
31371MVC8	97,503	U S TREASURY NOTE
31371MXX0	6,109,900	U S TREASURY NOTE
31371MZX6	3,231,154	US TREAS INFLATION INDEX NOTE
31371N2D6	13,066,694	U S TREASURY NOTE
31371N2E4	499,999	U S TREASURY NOTE
31371N2G9	474,428	U S TREASURY NOTE
31371N2J3	869,211	U S TREASURY NOTE
31371N2L8	880,897	U S TREASURY NOTE
31371N2R5	696,088	U S TREASURY NOTE
31371N2Z7	1,396,412	U S TREASURY NOTE
31371N3G8	295,997	U S TREASURY NOTE
31371N3U7	50,942	U S TREASURY NOTE
31371N3V5	276,264	U S TREASURY NOTE
31371N4F9	4,660,240	U S TREASURY NOTE
31371N4H5	3,403,743	U S TREASURY NOTE
31371N4J1	1,555,829	U S TREASURY NOTE
31371N4P7	4,471,086	U S TREASURY NOTE

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Cusip	Par Value	Description
31371N4S1	1,047,303	U S TREASURY NOTE
31371N5B7	1,907,286	U S TREASURY NOTE
31371NBK0	838,780	U S TREASURY NOTE
31371NCN3	446,638	U S TREASURY NOTE
31371NCS2	35,854	U S TREASURY NOTE
31371NDU8	824,786	U S TREASURY NOTE
31371NFP5	3,068,911	U S TREASURY NOTE
31371NG68	1,984,856	U S TREASURY NOTE
31371NGK5	1,281,975	U S TREASURY NOTE
31371NGL3	50,054	U S TREASURY NOTE
31371NGQ2	607,789	U S TREASURY NOTE
31371NH57	2,749,986	U S TREASURY NOTE
31371NHH1	206,786	U S TREASURY NOTE
31371NHW8	1,180,783	U S TREASURY NOTE
31371NJ89	618,582	U S TREASURY NOTE
31371NJD8	43,911,433	U S TREASURY NOTE
31371NJD8	23,784,031	U S TREASURY NOTE
31371NJQ9	935,254	U S TREASURY NOTE
31371NKV6	1,032,742	U S TREASURY NOTE
31371NKX2	684,003	U S TREASURY NOTE
31371NL52	409,611	U S TREASURY NOTE
31371NLJ2	312,115	U S TREASURY NOTE
31371NM93	842,814	U S TREASURY NOTE
31371NMW2	160,480	U S TREASURY NOTE
31371NNB7	4,764,702	U S TREASURY NOTE
31371NNV3	212,781	U S TREASURY NOTE
31371NQ40	930,451	U S TREASURY NOTE
31371NQF5	1,579,673	U S TREASURY NOTE
31371NQT5	2,795,789	U S TREASURY NOTE
31371NRG2	31,503	U S TREASURY NOTE
31371NRS8	10,342,026	U S TREASURY NOTE
31371NRW7	89,157	U S TREASURY NOTE
31371NRX5	240,333	U S TREASURY NOTE
31371NRY3	4,230,720	U S TREASURY NOTE
31371NS55	6,842,011	U S TREASURY NOTE
31371NS63	485,686	U S TREASURY NOTE
31371NS71	2,491,841	TINT 08-15-31
31371NSN6	6,695,905	TINT 02-15-32
31371NSV8	1,804,602	TINT 08-15-32
31371NTA3	2,268,329	TINT 02-15-33
31371NTJ4	17,971	TINT 08-15-33
31371NU52	1,141,932	TINT 02-15-34
31371NUJ2	1,588,412	TINT 08-15-34
31371NV77	36,281,978	TINT 02-15-35
31371NV85	395,690	TINT 08-15-35
31371NVU6	1,293,146	TINT 02-15-36
31371NVV4	1,232,181	TINT 10-31-08
31371NWS0	199,231	TINT 02-15-09
31371NWC5	38,465,214	TINT 8-15-09
31371NWN1	720,030	TINT 02-15-10
31371NWQ4	657,351	TINT 08-15-10
31371NWS0	500,411	TINT 02-15-12
31371NWW1	71,541	TINT 08-15-12
31371NX42	301,937	TINT 02-15-13
31371NXB6	2,388,908	TINT 08-15-13
31371NXJ9	494,917	TINT 02-15-14
31371NXL4	213,439	TINT 08-15-14
31371NXS9	6,042,956	TINT 02-15-15
31371NXX8	861,286	TINT 11-15-2008
31371NY82	234,773	TINT 11-15-2009
31371NYV1	3,495,237	TINT 8-15-15
31371NYW9	14,213,340	TINT 11-15-10
31371NYY5	359,657	TINT 05-15-11
31371NZ24	98,660	TINT 11-15-11
31371NZ32	68,382	TINT 11-15-12
31371NZG3	249,547	TINT 5-15-13
31371NZT5	1,024,099	TINT 5-15-13
31371NZZ1	2,876,941	TINT 11-15-13
31371PNE6	1,938,988	TINT 5-15-14
31373QL53	187,128	TINT 11-15-14
31373QLK0	112,417	TINT 05-15-15
31373T3W8	311,680	TINT 11-15-15
31373TT83	29,893	TINT 02-15-16
31373TV72	38,987	TINT 05-15-16
31373TXV7	19,908	TINT 08-15-16
31373TYR5	690,810	TINT 11-15-16
31373TYR5	690,810	TINT 02-15-17
31373TYR5	690,810	TINT 5-15-17
31373TYR5	690,810	TINT 08-15-17
31373TYR5	625,806	TINT 11-15-17

**Schedule A**

Cusip	Par Value	Description
31373TYZ7	105,592	TINT 02-15-18
31373U6J1	18,696	TINT 05-15-18
31373UB30	276,888	TINT 08-15-18
31373UBE6	75,583	TINT 11-15-18
31373UBJ5	36,355	TINT 05-15-19
31373UFD4	4,025	TINT 08-15-19
31373UGL5	43,446	TINT 11-15-19
31373UJN8	175,921	TINT 02-15-20
31373URC3	115,806	TINT 05-15-20
31373UUE5	576	TINT 08-15-20
31373YEL9	18,745	TINT 11-15-20
31374BUM8	139,926	TINT 11-15-20
31374E2P6	6,753	TINT 02-15-21
31374FXA2	14,216	TINT 05-15-21
31374FY45	128,148	TINT 05-15-21
31374GWQ6	4,380	TINT 08-15-21
31374QXP5	9,661	TINT 11-15-2021
31374SSD4	800	TINT 02-15-22
31374TCB3	2,691	TINT 02-15-22
31374TLX5	151,943	TINT 05-15-22
31374TVK2	159,124	TINT 08-15-22
31374XLK4	9,259	TINT 11-15-22
31375BV38	87,641	TINT 02-15-23
31375LZB4	21,481	TINT 08-15-23
31375QG32	117,368	TINT 5-15-23
31375UNH4	1,634	TINT 11-15-23
31375UQ69	576	TINT 02-15-24
31375WPX3	2,479	TINT 5-15-24
31376CS21	2,529	TINT 08-15-24
31376CSQ8	28,476	TINT 11-15-24
31376J2G3	905,309	TINT 02-15-25
31376J4L0	15,475,011	TINT 05-15-25
31376J4L0	15,475,011	TINT 08-15-25
31376J4L0	15,475,011	TINT 11-15-25
31376J4L0	15,475,011	TINT 02-15-26
31376J4L0	15,475,011	TINT 05-15-26
31376J4L0	14,466,566	TINT 08-15-26
31376J5B1	19,460,137	TINT 11-15-26
31376J5B1	19,460,137	TINT 02-15-27
31376J5B1	19,460,137	TINT 05-15-27
31376J5B1	19,460,137	TINT 08-15-27
31376J5B1	9,412,214	TINT 11-15-27
31376J5H8	15,823,420	TINT 02/15/28
31376J5H8	13,444,769	TINT 08/15/28
31376J7J2	4,660,804	TINT 05-15-28
31376KBZ8	12,764	TINT 11-15-28
31376KCL8	947,135	TINT 2-15-29
31376KEA0	182,480	TINT 08/15/29
31376KEB8	99,262	TINT 5-15-29
31376KKR6	592,825	TINT 11-15-29
31376KLS3	3,679,787	TINT 5-15-30
31376KLJ3	3,679	TINT 02-15-30
31376KP59	3,365,964	TINT 08-15-30
31376KSC1	1,128,727	TINT 02-15-31
31376KW36	1,014	FED. HOME LOAN MTG. CORP - PC
31376KWH5	4,325	FED. HOME LOAN MTG. CORP - PC
31376LEX8	2,295	FEDL HOME LOAN MTG CORP#170060PART/CTF PASS THRU POOL CPN RMD 16.00 04/01/2012
31376MNA6	33,413	FED. HOME LOAN MTG. CORP - PC
31376PGY5	1,462	FED. HOME LOAN MTG. CORP - PC
31376PW87	2,841	FED. HOME LOAN MTG. CORP - PC
31376Q8B4	7,187	FHLMC GOLD ARM 30YR
31376S7G6	2,826	FHLMC GOLD ARM 30YR
31376TL88	1,890	FHLMC GOLD ARM 30YR
31377HH39	8,895	FHLMC GOLD ARM 30YR
31377KXY6	31,688	FHLMC GOLD ARM 30YR
31377RAV2	4,221,666	FHLMC GOLD ARM 30YR
31377RAW0	2,455,563	FHLMC GOLD ARM 30YR
31377RB58	3,448,346	FHLMC GOLD ARM 30YR
31377RDY3	3,412,306	FHLMC GOLD ARM 30YR
31377RDZ0	2,996,705	FED. HOME LOAN MTG. CORP - PC
31377RE22	25,155,642	FED. HOME LOAN MTG. CORP - PC
31377RGW4	2,254,166	FHLMC-FHA VA
31377RHV5	3,157,318	FEDL HOME LOAN MTG CORP 555156PART CTF PASS THRU POOL ISSUE DATE 03/01/1993R/MD 7.50 04/01/2016
31377RKU3	7,363,094	FHLMC ARMS
31377RMW7	44,191,451	FHLMC ARMS
31378CAN2	144,767	FHLMC ARMS
31378CKL5	650	FHLMC ARMS
31378G8M0	121,255	FHLMC ARMS
31378PCR2	4,935	FHLMC - ARM
31378RU72	19,573	FHLMC ARMS

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31378TGE9	208,471	GOLD PC 30 YEAR - FHLMC
31378TGF8	831,095	GOLD PC 30 YEAR - FHLMC
31378VFR6	12,903	GOLD PC 30 YEAR - FHLMC
31379EWW9	3,892	GOLD PC 30 YEAR - FHLMC
31379EZM2	58,313	GOLD PC 30YR - FHLMC WAM
31379F2H6	7,770	GOLD PC 30 YEAR - FHLMC
31379GKX9	209,478	GOLD PC 30 YEAR - FHLMC
31379PWK4	100,000	GOLD PC 30 YEAR - FHLMC
31379UME8	329,482	GOLD PC 30 YEAR - FHLMC
31379YHF3	167,811	GOLD PC 30 YEAR - FHLMC
3137EAB5	1,243,000	GOLD PC 30YR - FHLMC WAM
3137EAAD1	50,000,000	GOLD PC 30 YEAR - FHLMC
3137EAAD1	50,000,000	GOLD PC 30 YEAR - FHLMC
3137EAAD1	15,399,000	GOLD PC 30YR - FHLMC WAM
3137EAAF6	481,000	GOLD PC 30 YEAR - FHLMC
3137EAG4	3,066,000	GOLD PC 30 YEAR - FHLMC
3137EAAJ8	7,755,000	GOLD PC 30 YEAR - FHLMC
3137EAAJ1	18,450,000	GOLD PC 30YR - FHLMC WAM
3137EAAR0	160,000	GOLD PC 30YR - FHLMC WAM
3137EAA58	825,000	GOLD PC 30 YEAR - FHLMC
3137EAAT6	200,000	GOLD PC 30 YEAR - FHLMC
3137EAAV1	1,500,000	GOLD PC 30 YEAR - FHLMC
3137EAAV7	733,000	GOLD PC 30 YEAR - FHLMC
3137EAAV5	2,920,000	GOLD PC 30 YEAR - FHLMC
3137EAAZ2	16,690,000	GOLD PC 30 YEAR - FHLMC
3137EABA6	79,000	GOLD PC 30 YEAR - FHLMC
3137EABG3	995,000	GOLD PC 30 YEAR - FHLMC
3137EABH1	30,000,000	GOLD PC 30 YEAR - FHLMC
3137EABM0	620,000	GOLD PC 30YR-(PUERTO RICO)
3137EABN8	782,000	GOLD PC 30 YEAR - FHLMC
3137EABS7	5,150,000	GOLD PC 30 YEAR - FHLMC
31380HSX6	93,760	GOLD PC 30 YEAR - FHLMC
31380LF60	4,831	GOLD PC 30 YEAR - FHLMC
31380LWR5	160,325	GOLD PC 30 YEAR - FHLMC
31380NMQ4	627	GOLD PC 30 YEAR - FHLMC
31380RTK1	23,592	GOLD PC 30 YEAR - FHLMC
31381CBY2	6,877	GOLD PC 30 YEAR - FHLMC
31382RF85	16,141	GOLD PC 30 YEAR - FHLMC
31382TFM6	13,584	GOLD PC 30 YEAR - FHLMC
31382VYS7	926	GOLD PC 30 YEAR - FHLMC
31382WAC6	8,391	GOLD PC 30 YEAR - FHLMC
31383DUN1	1,840	GOLD PC 30 YEAR - FHLMC
31383JXB1	131,322	GOLD PC 30 YEAR - FHLMC
31383KDV6	2,443	GOLD PC 30 YEAR - FHLMC
31383LBU8	2,538	GOLD PC 30 YEAR - FHLMC
31383TAZ1	12,598	GOLD PC 30 YEAR - FHLMC
31383ULN3	22,187	GOLD PC 30 YEAR - FHLMC
31383VEC3	96,210	GOLD PC 30 YEAR - FHLMC
31383YDH7	99,095	GOLD PC 30 YEAR - FHLMC
31384CVR2	129,035	GOLD PC 30 YEAR - FHLMC
31384CVT8	287,135	GOLD PC 30 YEAR - FHLMC
31384FRA7	95,513	GOLD PC 30 YEAR - FHLMC
31384KXE1	5,792	GOLD PC 30 YEAR - FHLMC
31384LW59	1,201	GOLD PC 30 YEAR - FHLMC
31384LW91	13,047	GOLD PC 30 YEAR - FHLMC
31384LXB5	11,478	GOLD PC 30 YEAR - FHLMC
31384Q5R0	13,136	GOLD PC 30 YEAR - FHLMC
31384UJH8	3,281	GOLD PC 30YR-FHLMC (LOW LOANS)
31384V2N1	71,487	GOLD PC 30 YEAR - FHLMC
31384V2V3	44,654	GOLD PC 30 YEAR - FHLMC
31384V4S8	47,747	GOLD PC 25 YEAR - FHLMC
31384VME9	36,447	GOLD PC 25 YEAR - FHLMC
31384VMH2	1,098,538	GOLD PC 30 YEAR - FHLMC
31384VMH2	251,851	GOLD PC 30 YEAR - FHLMC
31384VNL2	1,133,492	GOLD PC 30 YEAR - FHLMC
31384VNL2	271,485	GOLD PC 30 YEAR - FHLMC
31384VRM6	680,692	GOLD PC 30 YEAR - FHLMC
31384VRW4	1,953	GOLD PC 30YR-FHLMC (LOW LOANS)
31384VRZ7	7,185	IO/20YEAR AM POOL
31384VSX1	798,473	IO/20YEAR AM POOL
31384VT51	11,245	IO/20YEAR AM POOL
31384VVZ2	18,379	GOLD PC 30 YEAR - FHLMC
31384VXE7	34,547	GOLD PC 30 YEAR - FHLMC
31384WKW9	2,773,396	GOLD PC 30 YEAR - FHLMC
31384WKW9	1,366,698	GOLD PC 30 YEAR - FHLMC
31384WPR5	19,421	GOLD PC 30 YEAR - FHLMC
31384XRU4	11,636	GOLD PC 30 YEAR - FHLMC
31384YLM6	8,693	GOLD PC 30 YEAR - FHLMC
31384YN28	236,248	GOLD PC 30YR-FHLMC (LOW LOANS)
31385EL72	39,771	GOLD PC 30YR-FHLMC (LOW LOANS)

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31385EL80	148,808	GOLD PC 30YR-FHLMC (LOW LOANS)
31385EXK0	2,860	GOLD PC 30 YEAR - FHLMC
31385H5J7	459,271	GOLD PC 30 YEAR - FHLMC
31385HV90	12,079	GOLD PC 30YR-FHLMC (LOW LOANS)
31385HV85	5,580,742	GOLD PC 30YR-FHLMC (LOW LOANS)
31385HZC9	66,579	GOLD PC 30YR-FHLMC (LOW LOANS)
31385J7K8	24,496	GOLD PC 30YR-FHLMC (LOW LOANS)
31385JDR6	1,590,733	MID LOAN FREDDIE MAC 30 YR
31385JEK0	72,399	MID LOAN FREDDIE MAC 30 YR
31385JEL8	33,113	MID LOAN FREDDIE MAC 30 YR
31385JER5	1,265,447	GOLD PC 30 YEAR - FHLMC
31385JGC9	168,164	MID LOAN FREDDIE MAC 30 YR
31385JJD1	121,157	GOLD PC 30YR-FHLMC (LOW LOANS)
31385JK80	381,339	GOLD PC 30YR-FHLMC (LOW LOANS)
31385JNG9	113,214	GOLD PC 30 YEAR - FHLMC
31385JPE9	1,413,306	GOLD PC 30 YEAR - FHLMC
31385R5V8	8,914	GOLD PC 30 YEAR - FHLMC
31385W2N8	37,988	GOLD PC 30 YEAR - FHLMC
31385W5J4	1,149,933	GOLD PC 30 YEAR - FHLMC
31385WT82	523,508	GOLD PC 30YR-FHLMC (LOW LOANS)
31385WU23	119,512	GOLD PC 30 YEAR - FHLMC
31385WXV8	30,445	GOLD PC 30 YEAR - FHLMC
31385WYC7	20,234	GOLD PC 30 YEAR - FHLMC
31385WYM5	140,130	GOLD PC 30 YEAR - FHLMC
31385XD95	853,083	GOLD PC 30 YEAR - FHLMC
31385XES2	183,950	GOLD PC 30 YEAR - FHLMC
31385XEW3	13,645,044	GOLD PC 30 YEAR - FHLMC
31385XK71	26,750,434	GOLD PC 30 YEAR - FHLMC
31385XLJ4	25,498	GOLD PC 30 YEAR - FHLMC
31385XNJ2	121,143	GOLD PC 30 YEAR - FHLMC
31385XRE9	19,498,595	GOLD PC 30 YEAR - FHLMC
31385XRE9	19,498,595	GOLD PC 30 YEAR - FHLMC
31385XRE9	1,527,400	GOLD PC 30 YEAR - FHLMC
31385XTJ6	6,992	GOLD PC 30 YEAR - FHLMC
31385XTY3	758,169	GOLD PC 30 YEAR - FHLMC
31385XW5	285,248	GOLD PC 30 YEAR - FHLMC
31385YB61	114,101	GOLD PC 30 YEAR - FHLMC
31385YB79	604,595	GOLD PC 15 YEAR - FHLMC
31385YC52	176,932	GOLD PC 15 YEAR - FHLMC
31385YCH6	74,537	GOLD PC 15 YEAR - FHLMC
31385YCJ2	222,141	FHLMC GOLD -SEASONED 15 YR
31385YCL7	168,201	GOLD PC 15 YEAR - FHLMC
31385YCP8	214,722	GOLD PC 15 YEAR - FHLMC
31385YCR4	163,998	GOLD PC 15 YEAR - FHLMC
31385YCX1	36,557	GOLD PC 30YR - FHLMC WAM
31386EQ27	62,004	GOLD PC 30YR - FHLMC WAM
31386MLJ7	177,806	GOLD PC 30YR - FHLMC WAM
31386MLK4	93,523	GOLD PC 30YR - FHLMC WAM
31386MS92	75,924	GOLD PC 30YR - FHLMC WAM
31386QD24	266,766	GOLD PC 30 YEAR - FHLMC
31386QDU2	8,507	GOLD PC 30 YEAR - FHLMC
31386QDX8	222,216	GOLD PC 30YR - FHLMC WAM
31386QDZ1	41,764	GOLD PC 30 YEAR - FHLMC
31386QEA5	88,947	GOLD PC 30 YEAR - FHLMC
31386SHM2	36,209	GOLD PC 30 YEAR - FHLMC
31386V4T4	44,578	GOLD PC 30 YEAR - FHLMC
31386XQM1	315,838	GOLD PC 30 YEAR - FHLMC
31387EFE2	140,657	GOLD PC 30 YEAR - FHLMC
31387EKC0	20,155	GOLD PC 30 YEAR - FHLMC
31387G4N9	1,644	GOLD PC 30 YEAR - FHLMC
31387H3F5	116,193	GOLD PC 30 YEAR - FHLMC
31387RBG2	923,667	GOLD PC 30 YEAR - FHLMC
31387VY29	346,983	GOLD PC 30 YEAR - FHLMC
31387XGW9	76,327	GOLD PC 30 YEAR - FHLMC
31387XNM3	39	GOLD PC 30 YEAR - FHLMC
31388AJX1	1,400	GOLD PC 30 YEAR - FHLMC
31388AYF5	12,663	GOLD PC 30YR - FHLMC WAM
31388BZN5	12,310	GOLD PC 30 YEAR - FHLMC
31388EC20	108,883	GOLD PC 30YR - FHLMC WAM
31388ECZ7	855,382	GOLD PC 30 YEAR - FHLMC
31388JPA7	149,579	GOLD PC 30 YEAR - FHLMC
31388KFH0	97,643	GOLD PC 30YR - FHLMC WAM
31388LEY2	511,338	GOLD PC 30 YEAR - FHLMC
31388MXT0	45,990	GOLD PC 30 YEAR - FHLMC
31388PY70	104,406	GOLD PC 30 YEAR - FHLMC
31388SA54	439	GOLD PC 30 YEAR - FHLMC
31388SAU9	13,968	GOLD PC 30 YEAR - FHLMC
31388SAW5	12,220	GOLD PC 30 YEAR - FHLMC
31388TQQ9	129,776	GOLD PC 30 YEAR - FHLMC
31388XTD6	16,408	GOLD PC 30 YEAR - FHLMC

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31388Y3F7	67,814	GOLD PC 30YR - FHLMC WAM
31389CQH5	81,205	GOLD PC 30 YEAR - FHLMC
31389DSW6	38,111	GOLD PC 30 YEAR - FHLMC
31389DWA1	1,285,382	GOLD PC 30YR - FHLMC WAM
31389EGQ2	64,591	GOLD PC 30 YEAR - FHLMC
31389EU45	621,945	GOLD PC 30 YEAR - FHLMC
31389FKW1	132,198	GOLD PC 30 YEAR - FHLMC
31389HHZ4	802,416	GOLD PC 30 YEAR - FHLMC
31389JHB3	633	GOLD PC 30 YEAR - FHLMC
31389JV35	23,709	GOLD PC 30 YEAR - FHLMC
31389KXD8	312,568	GOLD PC 30YR - FHLMC WAM
31389LS42	61,594	GOLD PC 30 YEAR - FHLMC
31389NHP3	33,259	GOLD PC 30 YEAR - FHLMC
31389NNE1	34,871	GOLD PC 30 YEAR - FHLMC
31389NPC3	61,901	GOLD PC 30 YEAR - FHLMC
31389QND6	54,935	GOLD PC 30 YEAR - FHLMC
31389QXV5	17,896	GOLD PC 30 YEAR - FHLMC
31389TP55	133,075	GOLD PC 30 YEAR - FHLMC
31389TP63	76,805	GOLD PC 30 YEAR - FHLMC
31389VBQ9	78,621	GOLD PC 30 YEAR - FHLMC
31389VKR7	125,634	GOLD PC 30 YEAR - FHLMC
31389VRU3	8,917	GOLD PC 30 YEAR - FHLMC
31389WQ81	168,828	GOLD PC 30 YEAR - FHLMC
31389XGL1	85,135	GOLD PC 20 YEAR - FHLMC
31389XGU1	66,945	GOLD PC 20 YEAR - FHLMC
31390AA81	71,689	GOLD PC 20 YEAR - FHLMC
31390BV39	72,233	GOLD PC 20 YEAR - FHLMC
31390CAK2	12,091	GOLD PC 20 YEAR - FHLMC
31390CR99	275,501	GOLD PC 20 YEAR - FHLMC
31390CT30	45,975	GOLD PC 20 YEAR - FHLMC
31390CX50	239,342	GOLD PC 20 YEAR - FHLMC
31390CX76	30,320	GOLD PC 20 YEAR - FHLMC
31390DEZ3	125,531	GOLD PC 20 YEAR - FHLMC
31390DNB6	55,511	GOLD PC 20 YEAR - FHLMC
31390FGD5	135,211	GOLD PC 20 YEAR - FHLMC
31390G3D7	27,251	GOLD PC 20 YEAR - FHLMC
31390G6P7	48,455	GOLD PC 20 YEAR - FHLMC
31390GFH5	681,718	GOLD PC 20 YEAR - FHLMC
31390GLV7	15,647	GOLD PC 20 YEAR - FHLMC
31390GQW0	77,199	GOLD PC 20 YEAR - FHLMC
31390KRS9	25,823	GOLD PC 30 YEAR - FHLMC
31390L6M3	53,359	GOLD PC 20 YEAR - FHLMC
31390LCZ7	59,573	GOLD PC 20 YEAR - FHLMC
31390LFF8	86,056	GOLD PC 20 YEAR - FHLMC
31390LQG4	155,789	GOLD PC 20 YEAR - FHLMC
31390MFS8	268,925	GOLD PC 20 YEAR - FHLMC
31390MFT6	601,214	GOLD PC 20 YEAR - FHLMC
31390MKJ2	1,521,040	GOLD PC 20 YEAR - FHLMC
31390N7K2	288,763	GOLD PC 20 YEAR - FHLMC
31390PJ7	17,939	GOLD PC 20 YEAR - FHLMC
31390PX36	408	GOLD PC 20 YEAR - FHLMC
31390Q4G7	129,365	GOLD PC 20 YEAR - FHLMC
31390Q5J0	898,702	GOLD PC 20 YEAR - FHLMC
31390RRR6	318,336	GOLD PC 20 YEAR - FHLMC
31390SWU1	23,271	GOLD PC 20 YEAR - FHLMC
31390T4B2	58,466	GOLD PC 30 YEAR - FHLMC
31390TQ83	105,853	GOLD PC 20 YEAR - FHLMC
31390XMQ0	2,780,757	GOLD PC 20 YEAR - FHLMC
31390XWG1	66,836	GOLD PC 20 YEAR - FHLMC
31390XS4	292,113	GOLD PC 20 YEAR - FHLMC
31390Y3A4	200,337	GOLD PC 20 YEAR - FHLMC
31390Y5X2	546,942	GOLD PC 20 YEAR - FHLMC
31390Y8A1	44,928	GOLD PC 20 YEAR - FHLMC
31390YCB2	26,325	GOLD PC 20 YEAR - FHLMC
31390YL22	10,026	GOLD PC 20 YEAR - FHLMC
31390YXJ2	235	GOLD PC 20 YEAR - FHLMC
31391CLL7	1,481,643	GOLD PC 20 YEAR - FHLMC
31391CUK9	19,375	GOLD PC 20 YEAR - FHLMC
31391D2E2	5,478	GOLD PC 20 YEAR - FHLMC
31391EN49	15,048	GOLD PC 20 YEAR - FHLMC
31391FFX1	52,229	GOLD PC 30YR - FHLMC WAM
31391FT81	99,037	GOLD PC 30 YEAR - FHLMC
31391GWA0	1,250,233	GOLD PC 30 YEAR - FHLMC
31391HA95	222,556	GOLD PC 20 YEAR - FHLMC
31391JPY0	5,388,960	GOLD PC 20 YEAR - FHLMC
31391JQJ2	11,435,366	GOLD PC 20 YEAR - FHLMC
31391JQJ2	11,435,366	GOLD PC 20 YEAR - FHLMC
31391JQJ2	11,435,366	GOLD PC 20 YEAR - FHLMC
31391JQJ2	408,855	GOLD PC 20 YEAR - FHLMC
31391K3G0	117,051	GOLD PC 20 YEAR - FHLMC

**Schedule A**

<b>Cuslp</b>	<b>Par Value</b>	<b>Description</b>
31391KYD3	392,578	GOLD PC 20 YEAR - FHLMC
31391ML68	4,689	GOLD PC 20 YEAR - FHLMC
31391P6V3	619,519	GOLD PC 20 YEAR - FHLMC
31391PAR7	120,393	GOLD PC 20 YEAR - FHLMC
31391PSQ0	208,765	GOLD PC 20 YEAR - FHLMC
31391PTL0	17,206,292	GOLD PC 20 YEAR - FHLMC
31391PTL0	17,206,292	GOLD PC 20 YEAR - FHLMC
31391PTL0	4,874,245	GOLD PC 20 YEAR - FHLMC
31391PTN6	13,034,908	GOLD PC 20 YEAR - FHLMC
31391PTN6	13,034,908	GOLD PC 15 YEAR - FHLMC
31391PTN6	11,640,929	GOLD PC 15 YEAR - FHLMC
31391PTW6	10,255,133	GOLD PC 15 YEAR - FHLMC
31391SLA6	118,201	GOLD PC 15 YEAR - FHLMC
31391SM64	1,405	GOLD PC 15 YEAR - FHLMC
31391SNF3	686	GOLD PC 15 YEAR - FHLMC
31391UPZ2	800,940	GOLD PC 15 YEAR - FHLMC
31391XJ91	1,838,129	GOLD PC 15 YEAR - FHLMC
31391XM63	106,215	GOLD PC 15 YEAR - FHLMC
31391Y4E4	7,359,045	GOLD PC 15 YEAR - FHLMC
31391Y6N2	1,926,917	GOLD PC 15 YEAR - FHLMC
31391Y6Y8	340,763	GOLD PC 15 YEAR - FHLMC
31392AYW2	14,182,487	GOLD PC 15 YEAR - FHLMC
31392CVK7	8,175,649	GOLD PC 15 YEAR - FHLMC
31392FXK8	5,773,897	GOLD PC 15 YEAR - FHLMC
31392JDY2	8,839,276	GOLD PC 15 YEAR - FHLMC
31392JDY2	1,481,597	GOLD PC 15 YEAR - FHLMC
31392WD56	19,800,000	GOLD PC 15 YEAR - FHLMC
31393AS40	33,823	GOLD PC 15 YEAR - FHLMC
31393ASY4	15,564,093	GOLD PC 15 YEAR - FHLMC
31393ASY4	5,853,789	GOLD PC 15 YEAR - FHLMC
31393C8U2	5,276	GOLD PC 15 YEAR - FHLMC
31393CHW6	13,260,649	GOLD PC 15 YEAR - FHLMC
31393D5Y3	1,296,094	GOLD PC 15 YEAR - FHLMC
31393DHD6	10,953,281	GOLD PC 15 YEAR - FHLMC
31393E5B1	1,309,648	GOLD PC 15 YEAR - FHLMC
31393E5B1	1,309,648	GOLD PC 15 YEAR - FHLMC
31393E5B1	1,309,648	GOLD PC 15 YEAR - FHLMC
31393E5B1	9,171	GOLD PC 15 YEAR - FHLMC
31393EXB0	2,000,000	GOLD PC 15 YEAR - FHLMC
31393F5Y8	14,552,955	GOLD PC 15 YEAR - FHLMC
31393GV35	6,322,970	GOLD PC 15 YEAR - FHLMC
31393MYE5	4,013,970	GOLD PC 15 YEAR - FHLMC
31393MYL9	16,564,191	GOLD PC 15 YEAR - FHLMC
31393PAR5	1,229,268	GOLD PC 15 YEAR - FHLMC
31393PDD3	53,020	GOLD PC 15 YEAR - FHLMC
31393QWJ7	4,758,033	GOLD PC 15 YEAR - FHLMC
31393RKP4	191,398	GOLD PC 15 YEAR - FHLMC
31393RY20	23,045,739	GOLD PC 15 YEAR - FHLMC
31393RY20	3,779,501	GOLD PC 15 YEAR - FHLMC
31393RZM5	14,753	GOLD PC 15 YEAR - FHLMC
31393TD64	1,063,240	GOLD PC 15 YEAR - FHLMC
31393TGV2	12,826,030	GOLD PC 15 YEAR - FHLMC
31393THF8	2,722,383	GOLD PC 15 YEAR - FHLMC
31393VWG2	9,248	GOLD PC 15 YEAR - FHLMC
31393W3P2	182,536	GOLD PC 15 YEAR - FHLMC
31393XRL3	700,000	GOLD PC 15 YEAR - FHLMC
31393YZ99	27,634	GOLD PC 15 YEAR - FHLMC
31394ACD6	116,913	GOLD PC 15 YEAR - FHLMC
31394B5T7	3,837,674	GOLD PC 15 YEAR - FHLMC
31394BMK7	1,140,566	GOLD PC 15 YEAR - FHLMC
31394BPY4	4,037,533	GOLD PC 15 YEAR - FHLMC
31394DDX5	4,580,051	GOLD PC 15 YEAR - FHLMC
31394DNE6	1,010,000	GOLD PC 15 YEAR - FHLMC
31394DU24	2,487,749	GOLD PC 15 YEAR - FHLMC
31394DU32	2,487,749	GOLD PC 15 YEAR - FHLMC
31394EQL5	10,346,173	GOLD PC 15 YEAR - FHLMC
31394EQY7	1,879,354	GOLD PC 15 YEAR - FHLMC
31394ERQ3	2,104,009	GOLD PC 15 YEAR - FHLMC
31394FDV4	6,676,235	GOLD PC 15 YEAR - FHLMC
31394FEA9	3,403,729	GOLD PC 15 YEAR - FHLMC
31394FG82	2,263,756	GOLD PC 15 YEAR - FHLMC
31394FM44	1,660,489	GOLD PC 15 YEAR - FHLMC
31394G3G6	34,178	GOLD PC 15 YEAR - FHLMC
31394GU35	2,000,000	GOLD PC 15 YEAR - FHLMC
31394HZZ7	2,770,982	GOLD PC 15 YEAR - FHLMC
31394KFU3	7,540,482	GOLD PC 15 YEAR - FHLMC
31394KUZ5	164,770	GOLD PC 15 YEAR - FHLMC
31394LTS1	677,516	GOLD PC 15 YEAR - FHLMC
31394M2F6	32,500,000	GOLD PC 15 YEAR - FHLMC
31394MQM5	2,200,000	GOLD PC 15 YEAR - FHLMC

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31394MTE0	1,150,000	GOLD PC 15 YEAR - FHLMC
31394N2P2	35,621	GOLD PC 15 YEAR - FHLMC
31394NB72	1,848,000	GOLD PC 15 YEAR - FHLMC
31394NTC2	401,781	GOLD PC 15 YEAR - FHLMC
31394P6L2	25,566,000	GOLD PC 15 YEAR - FHLMC
31394RFR5	10,857,813	GOLD PC 15 YEAR - FHLMC
31394RNM7	114,305	GOLD PC 15 YEAR - FHLMC
31394T3W3	700,000	GOLD PC 15 YEAR - FHLMC
31394T7K5	62,482	GOLD PC 15 YEAR - FHLMC
31394TKT1	25,623,172	GOLD PC 15 YEAR - FHLMC
31394TKT1	5,688,344	GOLD PC 15 YEAR - FHLMC
31394U2K7	500,000	FHLMC GOLD -SEASONED 15 YR
31394UFE7	735,210	GOLD PC 15 YEAR - FHLMC
31394UFJ6	1,812,273	GOLD PC 30 YEAR - FHLMC
31394UL83	500,738	GOLD PC 20 YEAR - FHLMC
31394UZ39	38,776,067	GOLD PC 30 YEAR - FHLMC
31394UZ39	8,840,943	GOLD PC 30 YEAR - FHLMC
31394VEM8	6,504,243	GOLD PC 30 YEAR - FHLMC
31394VGF1	918,948	GOLD PC 30 YEAR - FHLMC
31394VGH7	1,345,068	GOLD PC 30 YEAR - FHLMC
31394VY95	2,142,405	GOLD PC 30 YEAR - FHLMC
31394WL97	13,081,780	GOLD PC 30 YEAR - FHLMC
31394XER3	500,000	GOLD PC 30 YEAR - FHLMC
31394XYP5	4,000,000	GOLD PC 30 YEAR - FHLMC
31394YQK3	7,250,867	GOLD PC 30 YEAR - FHLMC
31395BBK8	2,573,455	GOLD PC 30 YEAR - FHLMC
31395CF71	14,040	GOLD PC 30 YEAR - FHLMC
31395ES81	440,867	GOLD PC 30 YEAR - FHLMC
31395FAX2	31,400,704	GOLD PC 30 YEAR - FHLMC
31395FHV9	850,000	GOLD PC 30YR - FHLMC WAM
31395FVG6	2,200,000	GOLD PC 30 YEAR - FHLMC
31395GSC7	15,959	GOLD PC 30 YEAR - FHLMC
31395HBSK5	13,481	GOLD PC 30 YEAR - FHLMC
31395HC24	4,000,000	GOLD PC 30 YEAR - FHLMC
31395HD64	2,050,274	GOLD PC 30 YEAR - FHLMC
31395HF70	4,000,000	GOLD PC 30 YEAR - FHLMC
31395JH33	7,298,352	GOLD PC 30 YEAR - FHLMC
31395KFW8	7,107,915	GOLD PC 30 YEAR - FHLMC
31395KY80	137,829	GOLD PC 30YR - FHLMC WAM
31395LMR9	875,000	GOLD PC 30 YEAR - FHLMC
31395LYP0	1,443,974	GOLD PC 30 YEAR - FHLMC
31395M7F0	14,081,629	GOLD PC 30 YEAR - FHLMC
31395MHP7	738,775	GOLD PC 30 YEAR - FHLMC
31395MX79	878,000	GOLD PC 30 YEAR - FHLMC
31395NTB3	4,634,973	GOLD PC 30 YEAR - FHLMC
31395NTX5	10,259,241	GOLD PC 30 YEAR - FHLMC
31395NVG9	28,341,782	GOLD PC 30 YEAR - FHLMC
31395NVH7	6,798,812	GOLD PC 30 YEAR - FHLMC
31395PRC8	3,000,000	GOLD PC 30 YEAR - FHLMC
31395PWF5	1,766,668	GOLD PC 30 YEAR - FHLMC
31395PX72	12,328,000	GOLD PC 30 YEAR - FHLMC
31395PXV9	28,747,574	GOLD PC 30 YEAR - FHLMC
31395RQD3	1,000,000	GOLD PC 30 YEAR - FHLMC
31395TGE8	1,700,000	GOLD PC 30 YEAR - FHLMC
31395TY99	1,866,000	GOLD PC 30 YEAR - FHLMC
31395UXJ5	1,800,000	GOLD PC 30 YEAR - FHLMC
31395WA31	2,784,038	GOLD PC 30 YEAR - FHLMC
31395WNA9	2,584,846	GOLD PC 30 YEAR - FHLMC
31395WRZ2	2,335,684	GOLD PC 30 YEAR - FHLMC
31395WV87	2,804,074	GOLD PC 30YR - FHLMC WAM
31395WWW80	721,984	GOLD PC 30 YEAR - FHLMC
31395X2R5	300,000	GOLD PC 30 YEAR - FHLMC
31396AF33	2,790,546	GOLD PC 30 YEAR - FHLMC
31396AFG4	10,000,000	GOLD PC 30 YEAR - FHLMC
31396AJ82	1,345,917	GOLD PC 30 YEAR - FHLMC
31396AQK3	1,000,000	GOLD PC 30 YEAR - FHLMC
31396AXV1	28,552	GOLD PC 30 YEAR - FHLMC
31396CBX7	16,978,236	GOLD PC 30 YEAR - FHLMC
31396CXN5	1,575,778	GOLD PC 30 YEAR - FHLMC
31396EGE0	13,152,763	GOLD PC 30 YEAR - FHLMC
31396EJN7	18,174,534	GOLD PC 30 YEAR - FHLMC
31396FBW2	2,801,245	GOLD PC 30 YEAR - FHLMC
31396HHW2	1,887,590	GOLD PC 30YR - FHLMC WAM
31396HHY8	5,807,066	GOLD PC 30YR - FHLMC WAM
31396J2A2	14,935,071	GOLD PC 30 YEAR - FHLMC
31396JFU4	13,313,204	GOLD PC 30 YEAR - FHLMC
31396JPN9	41,102,612	GOLD PC 30 YEAR - FHLMC
31396JRU1	3,541,748	GOLD PC 30 YEAR - FHLMC
31396KCV2	45,000,000	GOLD PC 30 YEAR - FHLMC
31396KNE8	21,753,000	GOLD PC 30YR - FHLMC WAM



**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31396L3S7	1,000,000	GOLD PC 30 YEAR - FHLMC
31396LME7	7,907,237	GOLD PC 30YR - FHLMC WAM
31396LMH0	3,729,336	GOLD PC 30YR - FHLMC WAM
31396LS84	3,683,083	GOLD PC 30 YEAR - FHLMC
31396LV88	1,252	GOLD PC 30 YEAR - FHLMC
31396LXE5	2,000,000	GOLD PC 30 YEAR - FHLMC
31396NXR2	3,387,089	GOLD PC 30 YEAR - FHLMC
31396P5A5	10,163,490	GOLD PC 30 YEAR - FHLMC
31396PBT7	1,349,278	GOLD PC 30 YEAR - FHLMC
31396PBV2	3,817,510	GOLD PC 15 YEAR - FHLMC
31396PBW0	636,252	GOLD PC 15 YEAR - FHLMC
31396PHG9	4,006,439	GOLD PC 15 YEAR - FHLMC
31396PHM6	3,947,336	GOLD PC 15 YEAR - FHLMC
31396PHT1	34,387,487	GOLD PC 15 YEAR - FHLMC
31396PT43	4,470,696	GOLD PC 15 YEAR - FHLMC
31396PWG2	2,096,391	GOLD PC 15 YEAR - FHLMC
31396RKZ9	574,560	GOLD PC 15 YEAR - FHLMC
31396RM38	2,726,073	GOLD PC 15 YEAR - FHLMC
31396RM95	4,258,925	GOLD PC 15 YEAR - FHLMC
31396RZB6	7,408,759	GOLD PC 15 YEAR - FHLMC
31396T2N2	15,707,030	GOLD PC 15 YEAR - FHLMC
31396TS80	6,506,910	GOLD PC 15 YEAR - FHLMC
31396UD64	34,286,544	GOLD PC 15 YEAR - FHLMC
31396UD64	12,064,518	GOLD PC 15 YEAR - FHLMC
31396V3Y2	9,810,824	GOLD PC 15 YEAR - FHLMC
31396V4A3	16,253,453	GOLD PC 15 YEAR - FHLMC
31396V5N4	45,168,471	FHLMC GOLD -SEASONED 15 YR
31396V5N4	45,168,471	FHLMC GOLD -SEASONED 15 YR
31396V5R5	33,525,402	FHLMC GOLD -SEASONED 15 YR
31396VAB4	1,728,953	FHLMC GOLD -SEASONED 15 YR
31396VHH4	2,204,278	GOLD PC 15 YEAR - FHLMC
31396VHN1	2,006,023	GOLD PC 15 YEAR - FHLMC
31396VHP8	448,753	GOLD PC 15 YEAR - FHLMC
31396VJA7	21,237,383	GOLD PC 15 YEAR - FHLMC
31396VKE7	745,956	GOLD PC 15 YEAR - FHLMC
31396VLZ9	4,315,240	GOLD PC 15 YEAR - FHLMC
31396VNU8	25,926,000	GOLD PC 15 YEAR - FHLMC
31396VPU8	330,992	GOLD PC 15 YEAR - FHLMC
31396VSW9	37,534,770	GOLD PC 15 YEAR - FHLMC
31396VZ27	14,431,354	GOLD PC 15 YEAR - FHLMC
31396VZ35	682,490	GOLD PC 15 YEAR - FHLMC
31396W2L9	5,531,947	GOLD PC 15 YEAR - FHLMC
31396W2Q8	1,978,000	GOLD PC 15 YEAR - FHLMC
31396W2S4	17,844,365	GOLD PC 15 YEAR - FHLMC
31396W3G9	109,824	GOLD PC 15 YEAR - FHLMC
31396W3H7	10,540,762	GOLD PC 15 YEAR - FHLMC
31396W3L8	10,808,807	GOLD PC 15 YEAR - FHLMC
31396WBJ4	19,286,044	GOLD PC 15 YEAR - FHLMC
31396WDT0	20,584,435	GOLD PC 15 YEAR - FHLMC
31396WEN2	15,628,722	GOLD PC 15 YEAR - FHLMC
31396WER3	4,601,899	GOLD PC 15 YEAR - FHLMC
31396WFJ0	862,922	GOLD PC 15 YEAR - FHLMC
31396WFL5	4,355,096	GOLD PC 15 YEAR - FHLMC
31396WKP0	4,700,920	GOLD PC 15 YEAR - FHLMC
31396WKQ8	92,939	GOLD PC 15 YEAR - FHLMC
31396WKS4	44,805,116	GOLD PC 15 YEAR - FHLMC
31396WKS4	44,805,116	GOLD PC 15 YEAR - FHLMC
31396WKS4	11,419,582	GOLD PC 20 YEAR - FHLMC
31396WKU9	29,648,036	GOLD PC 20 YEAR - FHLMC
31396WKW5	31,265,459	GOLD PC 20 YEAR - FHLMC
31396WQX3	10,961,954	GOLD PC 20 YEAR - FHLMC
31396WQF6	13,772,877	GOLD PC 20 YEAR - FHLMC
31396WUP9	844,057	GOLD PC 20 YEAR - FHLMC
31396WUQ7	514,392	GOLD PC 20 YEAR - FHLMC
31396X2J2	1,774,917	GOLD PC 30 YEAR - FHLMC
31396X2S2	1,350,381	GOLD PC 30 YEAR - FHLMC
31396X2Y9	3,691,610	GOLD PC 30 YEAR - FHLMC
31396X3E2	45,189,049	10 IQ/20 YEAR AM POOLS
31396X3E2	7,775,182	10 IQ/20 YEAR AM POOLS
31396X3F9	44,661,187	10 IQ/20 YEAR AM POOLS
31396X3F9	27,493,161	10 IQ/20 YEAR AM POOLS
31396X3G7	35,237,666	10 IQ/20 YEAR AM POOLS
31396X6G4	45,470,637	10 IQ/20 YEAR AM POOLS
31396X6G4	45,470,637	10 IQ/20 YEAR AM POOLS
31396X6G4	35,640,351	10 IQ/20 YEAR AM POOLS
31396X6J8	9,268,901	10 IQ/20 YEAR AM POOLS
31396X6L3	7,129,824	10 IQ/20 YEAR AM POOLS
31396X6Q2	15,257,423	10 IQ/20 YEAR AM POOLS
31396X6W9	4,483,366	10 IQ/20 YEAR AM POOLS
31396XAH7	2,973,136	10 IQ/20 YEAR AM POOLS

**Schedule A**

Cusip	Par Value	Description
31396XAU8	39,000,000	10 IQ20 YEAR AM POOLS
31396XNT7	2,015,722	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	10 IQ20 YEAR AM POOLS
31396XP81	44,789,910	RELO FHLMC GOLD (30 YEAR)
31396XP81	3,257,294	10 IQ20 YEAR AM POOLS
31396XQ88	21,213,251	10 IQ20 YEAR AM POOLS
31396XR22	48,756,110	10 IQ20 YEAR AM POOLS
31396XR22	4,875,811	10 IQ20 YEAR AM POOLS
31396XUL8	5,540,518	10 IQ20 YEAR AM POOLS
31396XUN2	3,760,951	10 IQ20 YEAR AM POOLS
31396XUY8	18,983,844	10 IQ20 YEAR AM POOLS
31396XVL5	8,891,842	10 IQ20 YEAR AM POOLS
31396XVS0	5,101,145	10 IQ20 YEAR AM POOLS
31396XVT8	1,891,859	10 IQ20 YEAR AM POOLS
31396XXA7	2,554,085	10 IQ20 YEAR AM POOLS
31396XY81	20,362,301	10 IQ20 YEAR AM POOLS
31396XZ49	3,356,426	GOLD PC 15 YEAR - FHLMC
31396XZ72	7,099,870	GOLD PC 30 YEAR - FHLMC
31396Y6F4	12,466,050	GOLD PC 15 YEAR - FHLMC
31396YCN0	5,320,459	FHLMC GOLD ARM 30YR
31396YCC3	13,468,820	GOLD PC 15 YEAR - FHLMC
31396YCW0	7,173,591	GOLD PC 15 YEAR - FHLMC
31396YCZ3	14,229,991	GOLD PC 15 YEAR - FHLMC
31396YDD1	7,158,703	GOLD PC 15 YEAR - FHLMC
31396YEX8	7,311,768	GOLD PC 15 YEAR - FHLMC
31396YFY4	28,519,933	GOLD PC 15 YEAR - FHLMC
31396YKD3	45,241,872	GOLD PC 15 YEAR - FHLMC
31396YKD3	45,241,872	GOLD PC 15 YEAR - FHLMC
31396YKD3	45,241,872	GOLD PC 15 YEAR - FHLMC
31396YKD3	5,044,000	GOLD PC 15 YEAR - FHLMC
31396YKE1	5,044,000	GOLD PC 15 YEAR - FHLMC
31396YKS0	7,384,730	GOLD PC 15 YEAR - FHLMC
31396YKZ4	8,528,797	GOLD PC 15 YEAR - FHLMC
31396YLA8	14,890,378	GOLD PC 15YR-FHLMC (LOW LOANS)
31396YLH3	7,330,187	GOLD PC 15 YEAR - FHLMC
31396YVE9	32,845,822	GOLD PC 15 YEAR - FHLMC
31397ABE2	956,412	FHLMC GOLD -SEASONED 15 YR
31397AGJ6	5,445,178	GOLD PC 15YR-FHLMC (LOW LOANS)
31397BAZ4	13,385,392	GOLD PC 15YR-FHLMC (LOW LOANS)
31397BBM2	36,555,909	MID LOAN GOLD 15
31397BBM2	36,555,909	MID LOAN GOLD 15
31397BBM2	21,933,545	GOLD PC 15 YEAR - FHLMC
31397BQB0	1,498,872	GOLD PC 15 YEAR - FHLMC
31397BRR4	2,900,629	GOLD PC 15 YEAR - FHLMC
31397C7A1	7,735,884	GOLD PC 15 YEAR - FHLMC
31397C7H6	3,055,573	GOLD PC 15 YEAR - FHLMC
31397C7M5	3,847,102	GOLD PC 15 YEAR - FHLMC
31397CXS3	1,278,000	GOLD PC 15 YEAR - FHLMC
31397EGM1	19,039,395	GOLD PC 15 YEAR - FHLMC
31397EM93	8,468,695	GOLD PC 15 YEAR - FHLMC
31397ETH8	2,953,309	GOLD PC 15 YEAR - FHLMC
31397EW76	1,842,375	GOLD PC 15 YEAR - FHLMC
31397FKX9	20,000,000	GOLD PC 15 YEAR - FHLMC
31397FLR1	454,500	GOLD PC 15 YEAR - FHLMC
31397FM62	12,324,358	GOLD PC 15 YEAR - FHLMC
31397FMF8	8,668,620	GOLD PC 15 YEAR - FHLMC
31397FQQ8	1,499,858	GOLD PC 15 YEAR - FHLMC
31397G5B2	5,756,741	RELO FHLMC GOLD (15 YEAR)
31397GB66	4,556,656	GOLD PC 30 YEAR - FHLMC
31397GNY2	13,187,491	FHLMC GOLD FIXED RATE
31397GRZ5	10,140,712	FHLMC PC GOLD 7YR BALLOON
31397GS43	8,848,022	GOLD PC 20 YEAR - FHLMC
31397GS78	8,050,510	GOLD PC 20 YEAR - FHLMC
31397GSC5	20,227,648	RELO FHLMC GOLD (30 YEAR)
31397GU73	7,532,868	RELO FHLMC GOLD (30 YEAR)
31397H6S2	1,755,131	RELO FHLMC GOLD (30 YEAR)
31397H7A0	8,882,139	RELO FHLMC GOLD (30 YEAR)
31397H7D4	5,867,174	RELO FHLMC GOLD (30 YEAR)
31397HA81	2,057,553	RELO FHLMC GOLD (30 YEAR)
31397HA99	1,533,361	RELO FHLMC GOLD (30 YEAR)
31397J7K4	4,960,592	RELO FHLMC GOLD (30 YEAR)
31397JFH2	30,177,000	RELO FHLMC GOLD (30 YEAR)
31397JFK5	18,065,002	RELO FHLMC GOLD (30 YEAR)

**Schedule A**

Cusip	Par Value	Description			
31397JUY8	20,497,084	RELO FHLMC GOLD (30 YEAR)			
31397JYF5	17,733,957	RELO FHLMC GOLD (30 YEAR)			
31397JYX6	21,578,402	RELO FHLMC GOLD (30 YEAR)			
31397JYZ1	9,230,227	RELO FHLMC GOLD (30 YEAR)			
31397JZB3	82,083	RELO FHLMC GOLD (30 YEAR)			
31397JZM9	9,928,016	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KC74	4,858,259	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KCB5	6,819,710	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KCH2	1,487,189	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KCR0	6,404,703	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KLA7	3,532,085	GOLD PC 30YR-FHLMC (PRE-PAY)			
31397KUV1	11,816,115	PREPAYMENT PENALTY GOLD PC 15 YEAR - FHLMC			
31397KVC2	5,714,000	GOLD PC 30 YEAR - FHLMC			
31397KVF5	7,083,784	GNMA SF 30 YEAR			
31397LA90	49,064	GNMA 30 YR 79 PROD			
31397LB24	1,736,131	GNMA SF 30 YEAR			
31397LB32	7,812,588	G N M A PASS THRU POOL 028965XCHARLES F CURRY COMPANY	R/MD	9.50	05/15/2009
31397LB85	27,214,865	GNMA SF 30 YEAR			
31397LB81	47,672,158	GNMA SF 30 YEAR			
31397LB81	23,836,079	GNMA 30 YR 79 PROD			
31397LC23	47,847,180	GNMA 30 YR 79 PROD			
31397LC23	23,923,590	GNMA 30 YR 79 PROD			
31397LC31	49,218,626	GNMA 30 YR 79 PROD			
31397LC31	49,218,626	GNMA 30 YR 79 PROD			
31397LC31	49,218,626	GNMA SF 30 YEAR			
31397LC31	49,218,626	G N M A PASS THRU POOL 031114XATLAS CAPITAL CORP	R/MD	9.50	07/15/2009
31397LC49	18,930,241	GNMA SF 30 YEAR			
31397LC72	49,041,374	GNMA 30 YR 79 PROD			
31397LC72	49,041,374	GNMA 30 YR 79 PROD			
31397LC72	49,041,374	GNMA 30 YR 79 PROD			
31397LC72	49,041,374	GNMA SF 30 YEAR			
31397LC72	2,452,089	GNMA 30 YR 79 PROD			
31397LF79	49,938,584	GNMA 30 YR 79 PROD			
31397LF79	14,981,575	GNMA 30 YR 79 PROD			
31397LHQ5	2,844,560	GNMA 30 YR 79 PROD			
31397LHR3	5,278,697	GNMA 30 YR 79 PROD			
31397LHS1	4,859,284	GNMA 30 YR 79 PROD			
31397LHW2	6,495,697	GNMA 30 YR 79 PROD			
31397LJ9	1,140,254	GNMA 30 YR 79 PROD			
31397LJL4	1,417,341	G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP	R/MD	9.50	08/15/2009
31397LJQ3	1,445,185	GNMA 30 YR 79 PROD			
31397LJT7	9,411,147	G N M A PASS THRU POOL 032568XSIMMONS FIRST NATIONAL BANK	R/MD	11.00	01/15/2010
31397LJV2	470,557	GNMA 30 YR 79 PROD			
31397LJX8	500,000	GNMA SF 30 YEAR			
31397LJY6	13,790,909	GNMA SF 30 YEAR			
31397LKB4	21,408,697	GNMA SF 30 YEAR			
31397LKF5	2,438,194	GNMA 30 YR 79 PROD			
31397LKM0	7,806,652	GNMA 30 YR 79 PROD			
31397LKR9	9,035,085	GNMA SF 30 YEAR			
31397LRU5	48,549,571	GNMA SF 30 YEAR			
31397LRU5	9,752,396	GNMA SF 30 YEAR			
31397LRW1	48,891,571	GNMA SF 30 YEAR			
31397LRX9	3,780,890	GNMA SF 30 YEAR			
31397LRZ4	48,987,316	GNMA SF 30 YEAR			
31397LRZ4	24,493,658	GNMA SF 30 YEAR			
31397LSA8	5,852,383	GNMA SF 30 YEAR			
31397LSC4	4,921,494	G N M A PASS THRU POOL 042411XWESTERN PACIFIC FINANCIAL CO	R/MD	13.00	03/15/2011
31397LSE0	117,809	GNMA SF 30 YEAR			
31397LSG5	2,600	GNMA SF 30 YEAR			
31397LSH3	1,000	G N M A PASS THRU POOL 048805XFIRST FEDERAL SAVINGS AND LO	R/MD	12.50	12/15/2010
31397MFP7	7,579,655	GNMA SF 30 YEAR			
31397MFQ5	49,269,053	G N M A PASS THRU POOL 059907XFIRST UNION MORTGAGE CORPOR	R/MD	11.50	02/15/2013
31397MFQ5	49,269,053	GNMA SF 30 YEAR			
31397MFU6	11,096,823	G N M A PASS THRU POOL 062274XTURNER-YOUNG INVESTMENT COMP	R/MD	12.00	01/15/2013
31397MFX0	49,784,265	G N M A PASS THRU POOL 067225XFLEET MORTGAGE CORPORATION	R/MD	11.50	05/15/2013
31397MFX0	49,784,265	GNMA SF 30 YEAR			
31397MFX0	49,784,265	G N M A PASS THRU POOL 102639XTHE RICHARD GILL COMPANY	R/MD	12.00	09/15/2013
31397MGA9	49,784,265	GNMA SF 30 YEAR			
31397MGA9	49,784,265	GNMA SF 30 YEAR			
31397MGC5	22,931,481	GNMA SF 30 YEAR			
31397MRV1	20,000,000	GNMA SF 30 YEAR			
31397MRW9	25,000,000	GNMA SF 30 YEAR			
31397MRY5	3,719,784	G N M A PASS THRU POOL 159970XCAMERON-BROWN COMPANY	R/MD	9.50	11/15/2016
31397MRZ2	30,000,000	GNMA SF 30 YEAR			
31397MSH1	13,787,521	GNMA SF 30 YEAR			
31397MSN8	49,653,358	GNMA SF 30 YEAR			
31397MSN8	12,030,229	G N M A PASS THRU POOL 175793XGULF AMERICAN MORTGAGE BANK	R/MD	9.00	10/15/2016
31397MSQ1	49,397,034	G N M A PASS THRU POOL 180421XGULF STATES MORTGAGE CO , I	R/MD	8.50	11/15/2021
31397PU40	7,245,945	GNMA SF 30 YEAR			

**Schedule A**

Cusip	Par Value	Description
31397PU81	7,025,206	GNMA 489032
31397RBY1	53,212	GNMA SF 30 YEAR
31397RC81	7,325,429	GNMA SF 30 YEAR
31397RC87	3,450,243	G N M A PASS THRU POOL 216120XRMD 9.50 08/15/2017
31397RC80	4,213,659	GNMA SF 30 YEAR
31397RCF1	36,287,051	G N M A PASS THRU POOL 225123XASSOCIATES NATIONAL MORTGAG R/MD 9.00 11/15/2017
31397RCG9	6,047,843	G N M A PASS THRU POOL 230689XMETMOR FINANCIAL INC R/MD 9.50 08/15/2017
31397REN2	5,250,368	G N M A PASS THRU POOL 231079XFIRST COMMERCIAL MORTGAGE C R/MD 9.50 09/15/2017
31397RSH0	10,449,951	GNMA SF 30 YEAR
31397T3W0	47,900,148	G N M A PASS THRU POOL 253461XBANCOSTON MORTGAGE CORPORA R/MD 9.00 12/15/2019
31397T3X8	7,369,253	GNMA SF 30 YEAR
31397T4A7	45,865,872	GNMA SF 30 YEAR
31397T4B5	7,056,288	GNMA SF 30 YEAR
31397T4K5	14,370,670	GNMA SF 30 YEAR
31397T4P4	11,919,516	GNMA SF 30 YEAR
31397T4Q2	10,167,325	GNMA SF 30 YEAR
31397T4S8	21,933,294	GNMA SF 30 YEAR
31397T4U3	1,495,451	GNMA SF 30 YEAR
31397T4V1	285,654	GNMA SF 30 YEAR
31397T4Z2	7,454,207	GNMA SF 30 YEAR
31397TEC2	38,574,207	GNMA SF 30 YEAR
31397TEE8	2,967,248	GNMA SF 30 YEAR
31397TEH1	48,731,487	GNMA SF 30 YEAR
31397TEJ7	3,748,576	GNMA SF 30 YEAR
31397TEL2	48,933,408	GNMA SF 30 YEAR
31397TEM0	3,764,108	GNMA SF 30 YEAR
31397TEP3	24,444,616	GNMA SF 30 YEAR
31397TEQ1	1,880,355	GNMA SF 30 YEAR
31397TF98	11,042	GNMA SF 30 YEAR
31397W5E1	15,339,000	GNMA SF 30 YEAR
31397WA39	6,590,876	GNMA SF 30 YEAR
31397WA62	9,789,890	G N M A PASS THRU POOL 282698XGUILD MORTGAGE COMPANY R/MD 9.00 03/15/2020
31397WAH8	3,546,952	G N M A PASS THRU POOL 282746XSOVRAN MORTGAGE CORPORATION R/MD 9.00 04/15/2020
31397WFS9	17,147,386	G N M A PASS THRU POOL 287228XAMERICAS MORTGAGE COMPANY R/MD 9.50 04/15/2020
31397WU60	9,627,688	GNMA SF 30 YEAR
31397WUA1	48,593,940	GNMA SF 30 YEAR
31397WUB9	7,475,991	GNMA SF 30 YEAR
31397WUE3	49,374,448	GNMA SF 30 YEAR
31397WUE3	49,374,448	GNMA SF 30 YEAR
31397WUE3	49,374,448	GNMA SF 30 YEAR
31397WUE3	49,374,448	GNMA 489032
31397WUE3	12,551,209	GNMA SF 30 YEAR
31397WUJ2	49,374,448	GNMA SF 30 YEAR
31397WUJ2	49,374,448	GNMA SF 30 YEAR
31397WUJ2	49,374,448	GNMA 489032
31397WUJ2	49,374,448	GNMA SF 30 YEAR
31397WUP8	14,977,611	GNMA 489032
31397WUS2	12,406,000	GNMA 489032
31397WUT0	14,798,000	G N M A PASS THRU POOL 312470XINLAND MORTGAGE CORPORATION R/MD 8.00 08/15/2021
31397WUU7	30,970,000	G N M A PASS THRU POOL 314517XRMD 8.00 11/15/2021
31397WUV5	11,511,000	GNMA SF 30 YEAR
31397WUZ8	857,739	GNMA SF 30 YEAR
31397WV28	10,084	G N M A PASS THRU POOL 319629XSIBLEY MORTGAGE CORPORATION R/MD 8.00 03/15/2022
31397Y3N9	49,309,594	GNMA SF 30 YEAR
31397Y3N9	49,309,594	GNMA SF 30 YEAR
31397Y3P4	7,586,082	GNMA SF 30 YEAR
31397Y3T6	21,072,170	GNMA SF 30 YEAR
31398ACN0	100,000	GNMA SF 30 YEAR
31398ADN9	100,000	GNMA SF 30 YEAR
31398AEE8	1,000	GNMA SF 30 YEAR
31398AFD9	50,000,000	GNMA SF 30 YEAR
31398AFD9	50,000,000	GNMA SF 30 YEAR
31398AFD9	50,000,000	GNMA SF 30 YEAR
31398AFD9	38,506,000	GNMA SF 30 YEAR
31398ALJ9	50,000,000	GNMA SF 30 YEAR
31398AMQ2	30,000,000	GNMA SF 30 YEAR
31398AMW9	11,433,000	GNMA SF 30 YEAR
31398APA4	50,000,000	GNMA SF 30 YEAR
31398APA4	48,920,000	GNMA SF 30 YEAR
31398APV8	21,624,000	GNMA SF 30 YEAR
31398ARA2	1,500,000	GNMA 30YR SLIGHTLY SEASONED
31398ARU8	29,500,000	GNMA SF 30 YEAR
31398ASD5	50,000,000	GNMA SF 30 YEAR
31398ASD5	50,000,000	GNMA SF 30 YEAR
31398ASD5	3,150,000	GNMA SF 30 YEAR
31398ASE3	32,980,000	GNMA SF 30 YEAR
31398ASH6	750,000	GNMA SF 30 YEAR
31400AAH1	2,653,371	GNMA SF 30 YEAR
31400AAS7	3,272,225	GNMA SF 30 YEAR
31400ARE0	198,591	GNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
31400B5Z5	27,515	GNMA SF 30 YEAR
31400CA85	810,194	GNMA SF 30 YEAR
31400CAT1	1,214,893	GNMA SF 30 YEAR
31400CCM4	38,441	GNMA SF 30 YEAR
31400CDE1	2,197,057	GNMA 30YR SLIGHTLY SEASONED
31400CHP2	63,454	GNMA 30YR SLIGHTLY SEASONED
31400DAK8	4,425	GNMA SF 30 YEAR
31400DWE8	367,161	GNMA 352083
31400ECX8	203,373	GNMA 352083
31400ED49	221,550	GNMA 352083
31400EQL7	4,031,383	GNMA 352083
31400FQE0	1,577,601	GNMA SF 30 YEAR
31400GUF0	207	GNMA 30YR SLIGHTLY SEASONED
31400H8Q1	3,369,663	GNMA SF 30 YEAR
31400HFC2	188	GNMA 30YR SLIGHTLY SEASONED
31400L3R3	88,013	GNMA SF 30 YEAR
31400L5R1	178,937	GNMA SF 30 YEAR
31400PWA9	165,615	GNMA SF 30 YEAR
31400QBD4	90,211	GNMA SF 30 YEAR
31400QCK7	38,659	GNMA SF 30 YEAR
31400QEB5	265	GNMA SF 30 YEAR
31400QUH4	114,495	GNMA SF 30 YEAR
31400R7K1	334,899	GNMA SF 30 YEAR
31400RRF0	2,937,402	G N M A PASS THRU POOL 359984XTROY AND NICHOLS, INC R/M/D 7.50 12/15/2023
31400UE67	1,094	GNMA SF 30 YEAR
31400UF66	1,199	GNMA SF 30 YEAR
31400UMA9	107,171	GNMA SF 30 YEAR
31400VPZ9	408,096	G N M A PASS THRU POOL 361832XISSUE DATE 09/01/1993R/M/D 7.50 09/15/2023
31400Y2Q8	248,407	GNMA SF 30 YEAR
31400YA89	1,482,741	GNMA SF 30 YEAR
31401AG84	4,761,527	GNMA SF 30 YEAR
31401BP41	12,578,448	GNMA SF 30 YEAR
31401D5A5	1,127,422	GNMA SF 30 YEAR
31401GC85	535,253	G N M A PASS THRU POOL 376568XNORWEST MORTGAGE INC R/M/D 7.50 07/15/2009
31401HE65	1,871,044	GNMA-15YR MATURITY
31401HJ45	2,052,349	GNMA SF 30 YEAR
31401JM47	752,472	GNMA SF 30 YEAR
31401JTK4	11,296,493	GNMA SF 30 YEAR
31401JVN5	7,482,616	GNMA-15YR MATURITY
31401KLC7	2,681,341	G N M A PASS THRU POOL 392147XCOUNTRYWIDE FUNDING CORPORA R/M/D 7.50 05/15/2024
31401LRQ8	3,430,078	GNMA-15YR MATURITY
31401NP29	3,516,940	GNMA-15YR MATURITY
31401NW39	1,848,155	GNMA-15YR MATURITY
31401WEA3	158,688	GNMA SF 30 YEAR
31402A4J2	2,296,942	GNMA-15YR MATURITY
31402BAT1	4,262	GNMA-15YR MATURITY
31402BDE1	758,490	GNMA SF 30 YEAR
31402C3J9	146,612	GNMA SF 30 YEAR
31402C3X8	419,481	GNMA SF 30 YEAR
31402C4B5	66,895	GNMA SF 30 YEAR
31402C4J8	14,729,127	GNMA SF 30 YEAR
31402C4X7	167,016	GNMA-15YR MATURITY
31402CQB1	3,186,476	GNMA-15YR MATURITY
31402CTC8	1,444,198	GNMA SF 30 YEAR
31402CTR3	357,338	GNMA SF 30 YEAR
31402CTZ5	816,845	GNMA SF 30 YEAR
31402CUJ9	1,600,055	GNMA-15YR MATURITY
31402CV58	6,521,448	GNMA SF 30 YEAR
31402CVQ2	21,098,121	GNMA SF 30 YEAR
31402CVQ2	21,098,121	GNMA SF 30 YEAR
31402CVQ2	9,855,776	GNMA SF 30 YEAR
31402CXE7	4,369,945	GNMA SF 30 YEAR
31402CXM9	3,358,275	GNMA SF 30 YEAR
31402CYN6	1,265,244	GNMA SF 30 YEAR
31402CYP1	1,048,578	GNMA SF 30 YEAR
31402CYQ9	1,512,656	GNMA SF 30 YEAR
31402D5A4	6,631,174	GNMA SF 30 YEAR
31402DAK8	26,289	GNMA SF 30 YEAR
31402DBF8	533,260	GNMA SF 30 YEAR
31402DBP4	161,572	GNMA SF 30 YEAR
31402DF70	183,961	GNMA SF 30 YEAR
31402DFY1	344,996	GNMA SF 30 YEAR
31402DGL8	884,224	GNMA SF 30 YEAR
31402DHX1	39,125	GNMA-15YR MATURITY
31402DM56	109,581	GNMA SF 30 YEAR
31402DMT4	277,633	GNMA SF 30 YEAR
31402DQF0	453	GNMA SF 30 YEAR
31402FB81	259,470	GNMA SF 30 YEAR
31402FBD8	1,987,493	GNMA SF 30 YEAR
31402FJ89	47,674	GNMA SF 30 YEAR

**Schedule A**

Cuslp	Par Value	Description
31402HH61	3,885,453	GNMA SF 30 YEAR
31402HYPO	218,433	GNMA SF 30 YEAR
31402NJP4	11,680	GNMA SF 30 YEAR
31402Q6P1	904,114	GNMA SF 30 YEAR
31402Q7D7	23,049,432	GNMA SF 30 YEAR
31402Q7D7	6,427,697	GNMA SF 30 YEAR
31402QR60	23,202,808	GNMA SF 30 YEAR
31402QR60	11,428,601	GNMA SF 30 YEAR
31402QR78	50,234	GNMA SF 30 YEAR
31402QSK8	4,086	GNMA SF 30 YEAR
31402QTQ4	6,350,184	GNMA SF 30 YEAR
31402QWA5	2,505,033	GNMA SF 30 YEAR
31402QYV7	2,773,036	GNMA SF 30 YEAR
31402QZU8	19,218,280	GNMA SF 30 YEAR
31402RAG4	4,482,860	GNMA SF 30 YEAR
31402RDD8	2,914,424	GNMA SF 30 YEAR
31402RDF3	394,928	GNMA SF 30 YEAR
31402RDG1	3,033,908	GNMA SF 30 YEAR
31402RH28	389,402	GNMA SF 30 YEAR
31402RJE0	25,502,706	GNMA SF 30 YEAR
31402RJE0	23,778,582	GNMA SF 30 YEAR
31402RJH3	55,754	GNMA SF 30 YEAR
31402RNF2	1,467,602	GNMA SF 30 YEAR
31402RNR6	224,277	GNMA SF 30 YEAR
31402RP86	19,561,385	GNMA SF 30 YEAR
31402RPU7	2,438,696	GNMA-15YR MATURITY
31402RQD4	8,387,742	GNMA SF 30 YEAR
31402RQE2	8,184,219	GNMA SF 30 YEAR
31402RRA9	200,192	GNMA SF 30 YEAR
31402RRN1	3,165,528	GNMA SF 30 YEAR
31402RSG5	653,933	GNMA-15YR MATURITY
31402RSM2	25,387	GNMA SF 30 YEAR
31402RSP5	3,991,083	GNMA SF 30 YEAR
31402RWW5	204,431	GNMA SF 30 YEAR
31402UQ21	508,254	GNMA SF 30 YEAR
31402UQW5	1,725,560	GNMA-15YR MATURITY
31402W3U0	390,312	GNMA SF 30 YEAR
31402WLH9	653,985	GNMA-15YR MATURITY
31402WWN4	8,839,524	GNMA-15YR MATURITY
31402YM84	196,802	GNMA SF 30 YEAR
31402YNA8	4,435,857	GNMA SF 30 YEAR
31403A6Z3	45,001	GNMA SF 30 YEAR
31403B6X6	9,501,952	GNMA SF 30 YEAR
31403BW82	313,637	GNMA SF 30 YEAR
31403C2L4	29,784,978	GNMA-15YR MATURITY
31403C2L4	14,695,422	GNMA SF 30 YEAR
31403C2Y6	104,062	GNMA SF 30 YEAR
31403C8H9	32,301,876	GNMA SF 30 YEAR
31403C8H9	32,301,876	GNMA SF 30 YEAR
31403C8H9	32,301,876	GNMA-15YR MATURITY
31403C8H9	24,118,455	GNMA SF 30 YEAR
31403C8L0	237,686	GNMA SF 30 YEAR
31403CUZ2	134,218	GNMA-15YR MATURITY
31403CVQ1	296,163	GNMA SF 30 YEAR
31403CX22	11,525	GNMA SF 30 YEAR
31403CXP1	177,454	GNMA PUERTO RICO 30 YEAR
31403CZS3	102,849	GNMA SF 30 YEAR
31403DC56	2,603,896	GNMA SF 30 YEAR
31403DC80	27,069,198	GNMA SF 30 YEAR
31403DCQ0	2,695,522	GNMA SF 30 YEAR
31403DDX4	37,033,096	GNMA SF 30 YEAR
31403DGU7	469,302	GNMA SF 30 YEAR
31403DGZ6	38,940,778	GNMA SF 30 YEAR
31403DGZ6	38,940,778	GNMA SF 30 YEAR
31403DGZ6	38,940,778	GNMA SF 30 YEAR
31403DGZ6	38,940,778	GNMA SF 30 YEAR
31403DGZ6	38,940,778	GNMA SF 30 YEAR
31403DGZ6	24,922,098	GNMA SF 30 YEAR
31403DJE0	917,018	GNMA SF 30 YEAR
31403DJG5	7,111,132	GNMA SF 30 YEAR
31403DLR8	8,444,056	GNMA SF 30 YEAR
31403DLS6	13,842,319	GNMA SF 30 YEAR
31403DPQ6	4,044,758	GNMA SF 30 YEAR
31403DPT0	34,207,456	GNMA SF 30 YEAR
31403DPT0	17,514,217	GNMA SF 30 YEAR
31403DPW3	34,069,079	GNMA SF 30 YEAR
31403DPW3	34,069,079	GNMA SF 30 YEAR
31403DPW3	34,069,079	GNMA SF 30 YEAR
31403DPW3	19,751,217	GNMA SF 30 YEAR
31403DRX9	27,928,113	GNMA-15YR MATURITY

**Schedule A**

Cusip	Par Value	Description
31403DSA8	32,324,366	GNMA-15YR MATURITY
31403DT25	482,272	LOW LOAN GNMA SF 30 YEAR
31403DVV8	1,283,781	GNMA SF 30 YEAR
31403DVZ9	500,000	GNMA-15YR MATURITY
31403DWC9	415,599	GNMA SF 30 YEAR
31403DXP9	10,001,108	GNMA SF 30 YEAR
31403F2H6	6,638,030	GNMA SF 30 YEAR
31403FBT0	2,412,541	GNMA SF 30 YEAR
31403FXN9	5,580,825	GNMA SF 30 YEAR
31403FXX7	39,321	GNMA SF 30 YEAR
31403JD37	4,473,735	GNMA SF 30 YEAR
31403JJE7	472,632	GNMA SF 30 YEAR
31403JX50	187,108	GNMA SF 30 YEAR
31403KZB2	36,121	LOW LOAN GNMA SF 30 YEAR
31403LDJ7	866,876	GNMA SF 30 YEAR
31403MV30	349,414	GNMA SF 30 YEAR
31403MWB1	230,410	GNMA SF 30 YEAR
31403MXN4	159,690	GNMA SF 30 YEAR
31403QCD0	82,079	GNMA SF 30 YEAR
31403QLB4	1,565	GNMA SF 30 YEAR
31403QPT1	824,590	GNMA SF 30 YEAR
31403QV56	92,402	GNMA SF 30 YEAR
31403SBL9	807,179	GNMA SF 30 YEAR
31403SDD5	2,525,408	GNMA SF 30 YEAR
31403SK70	77,592	GNMA SF 30 YEAR
31403UVN8	876,235	GNMA SF 30 YEAR
31403UWW7	98,157	GNMA SF 30 YEAR
31403VHQ5	136,328	GNMA SF 30 YEAR
31403VM97	286,410	GNMA PUERTO RICO 30 YEAR
31403W8V8	200,338	GNMA PUERTO RICO 30 YEAR
31403WFF8	356,516	GNMA PUERTO RICO 30 YEAR
31403WJU2	1,046,582	GNMA SF 30 YEAR
31403X4D4	14,329	GNMA SF 30 YEAR
31403X7A7	9,918,919	GNMA SF 30 YEAR
31403X7C3	174,487	GNMA SF 30 YEAR
31403XPV1	1,011,635	LOW LOAN GNMA SF 30 YEAR
31403XPY5	40,702	LOW LOAN GNMA SF 30 YEAR
31403XTS4	17,387	GNMA SF 30 YEAR
31403XW43	2,123,296	GNMA SF 30 YEAR
31403XWH4	1,000,356	GNMA SF 30 YEAR
31403XX91	477,383	GNMA SF 30 YEAR
31403XXC4	159,233	LOW LOAN GNMA SF 30 YEAR
31404A4R2	79,290	LOW LOAN GNMA SF 30 YEAR
31404AVU5	15,181	GNMA SF 30 YEAR
31404BD33	441,387	GNMA SF 30 YEAR
31404BGD8	2,932,897	GNMA SF 30 YEAR
31404DLJ5	630,128	GNMA SF 30 YEAR
31404EP34	173,705	GNMA SF 30 YEAR
31404ETV8	139,868	GNMA SF 30 YEAR
31404F7C1	29,809	LOW LOAN GNMA SF 30 YEAR
31404FZX4	64,652	GNMA SF 30 YEAR
31404GYU8	1,598,224	GNMA SF 30 YEAR
31404H3A5	72,653	GNMA SF 30 YEAR
31404HLA5	548,514	GNMA SF 30 YEAR
31404HU58	568,594	GNMA SF 30 YEAR
31404HZW2	29,284	GNMA SF 30 YEAR
31404JES0	2,876,602	GNMA PUERTO RICO 30 YEAR
31404JFJ9	2,918,709	GNMA PUERTO RICO 30 YEAR
31404JPU3	184,517	GNMA PUERTO RICO 30 YEAR
31404KZ54	17,806	GNMA PUERTO RICO 30 YEAR
31404NK54	2,329,087	GNMA SF 30 YEAR
31404P2R1	568,627	GNMA SF 30 YEAR
31404PGF2	203,763	GNMA SF 30 YEAR
31404QJH3	328,836	GNMA SF 30 YEAR
31404QLX5	22,808	GNMA SF 30 YEAR
31404RLU9	399,511	GNMA SF 30 YEAR
31404SDM4	2,856,421	GNMA SF 30 YEAR
31404SFP5	481,512	GNMA SF 30 YEAR
31404SNB7	1,333,812	GNMA SF 30 YEAR
31404TTR4	219,407	GNMA SF 30 YEAR
31404U6K1	8,111	GNMA SF 30 YEAR
31404UCG3	171,889	LOW LOAN GNMA SF 30 YEAR
31404VZF8	61,362	GNMA SF 30 YEAR
31404WBA3	539,997	GNMA SF 30 YEAR
31404WGI9	5,481,521	GNMA SF 30 YEAR
31404WWF9	1,422,483	LOW LOAN GNMA SF 30 YEAR
31404XQ49	117,802	GNMA SF 30 YEAR
31404YDH2	153,334	GNMA-15YR MATURITY
31405AH22	436,796	GNMA SF 30 YEAR
31405AKQ5	893,948	GNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description		
31405ALN1	10,811	GNMA SF 30 YEAR		
31405AU68	9,990	LOW LOAN GNMA SF 30 YEAR		
31405CFX2	1,418	LOW LOAN GNMA SF 30 YEAR		
31405D2F3	141,392	GNMA PUERTO RICO 30 YEAR		
31405DEZ8	488,138	GNMA PUERTO RICO 30 YEAR		
31405DR66	208,040	GNMA SF 30 YEAR		
31405DSL2	862,351	GNMA SF 30 YEAR		
31405DTG2	295,285	GNMA-15YR MATURITY		
31405E4Z5	3,044,023	GNMA SF 30 YEAR		
31405EQ4	275,579	GNMA SF 30 YEAR		
31405E8W0	1,051,435	LOW LOAN GNMA SF 30 YEAR		
31405EEC5	8,811	LOW LOAN GNMA SF 30 YEAR		
31405EEV1	351,182	GNMA SF 30 YEAR		
31405ERS6	328,451	GNMA SF 30 YEAR		
31405FFL1	96,581	GNMA SF 30 YEAR		
31405FGT3	521,984	GNMA SF 30 YEAR		
31405FN40	20,933	GNMA SF 30 YEAR		
31405FQX3	286,381	GNMA SF 30 YEAR		
31405FS37	1,492,468	GNMA SF 30 YEAR		
31405FWQ1	4,776,585	GNMA SF 30 YEAR		
31405GCK6	6,944	GNMA SF 30 YEAR		
31405GSU5	832,197	LOW LOAN GNMA SF 30 YEAR		
31405H2X5	1,808,515	GNMA SF 30 YEAR		
31405HGH5	129,018	GNMA SF 30 YEAR		
31405J3Q5	8,195	GNMA SF 30 YEAR		
31405JAX2	20,590	GNMA SF 30 YEAR		
31405JDK7	1,462,751	GNMA SF 30 YEAR		
31405JEF7	5,708,149	GNMA SF 30 YEAR		
31405JFC3	2,404,615	GNMA SF 30 YEAR		
31405JZT4	8,988	GNMA SF 30 YEAR		
31405KB91	139,007	GNMA SF 30 YEAR		
31405KEJ6	704,214	GNMA SF 30 YEAR		
31405KXG1	90,844	GNMA SF 30 YEAR		
31405KXL0	561,000	GNMA SF 30 YEAR		
31405M3Z8	112,667	GNMA SF 30 YEAR		
31405MEC7	2,087,158	GNMA SF 30 YEAR		
31405MFW2	61,383	GNMA SF 30 YEAR		
31405MSS7	82,775	GNMA SF 30 YEAR		
31405MXL8	151,181	GNMA SF 30 YEAR		
31405NAV7	289,527	GNMA SF 30 YEAR		
31405NKP9	18,749	GNMA SF 30 YEAR		
31405QBX5	155,613	G N M A PASS THRU POOL 780019XR/MD 9.50 12/15/2009		
31405QLC0	1,253,922	GNMA SF 30 YEAR		
31405QSD1	15,920	GNMA 780142		
31405SU89	11,989	GNMA 780142		
31405UDH9	453,258	GNMA SF 30 YEAR		
31405VGA9	8,192,246	GNMA SF 30 YEAR		
31405VXW2	15,902	GNMA SEAS MAT BEFORE 2010		
31405WMJ1	168,833	GNMA SEAS MAT BEFORE 2010		
31405WXK8	1,683,951	GNMA SF 30 YEAR		
31405Y3S8	205,387	GNMA-15YR MATURITY		
31405YVL2	7,147	GNMA-15YR MATURITY		
31406ADC3	5,373,655	GNMA 30 YR 79 PROD		
31406AYN6	133,500	GNMA SF 30 YEAR		
31406BQU7	75,840	GNMA SF 30 YEAR		
31406CC30	19,436	GNMA SF 30 YEAR		
31406CU55	348,692	GNMA SF 30 YEAR		
31406D7B6	169,949	GNMA SF 30 YEAR		
31406JR21	299,300	GNMA-15YR MATURITY		
31406MF50	18,426	GNMA SF 30 YEAR		
31406MFN1	304,622	GNMA SF 30 YEAR		
31406MHR0	2,839,447	GNMA-15YR MATURITY		
31406NDN1	517,912	GNMA SF 30 YEAR		
31406P3J6	2,264,784	GNMA SF 30 YEAR		
31406PV89	827,075	GNMA SF 30 YEAR		
31406QQX8	13,441,187	GNMA SF 30 YEAR		
31406RYP4	707,454	GNMA SF 30 YEAR		
31406S3P6	41,792	GNMA SF 30 YEAR		
31406UCV8	33,862	GNMA SF 30 YEAR		
31406UDS4	8,189,458	GNMA SF 30 YEAR		
31406WBX1	177,141	GNMA SF 30 YEAR		
31406WGH1	1,423,368	GNMA SF 30 YEAR		
31406X2K7	1,244,438	GNMA SF 30 YEAR		
31406XBG4	56,110	GNMA SF 30 YEAR		
31406XL83	146,059	GNMA SF 30 YEAR		
31406XWE8	6,101,395	GNMA SF 30 YEAR		
31406YE55	886,206	GNMA SF 30 YEAR		
31406YTR1	11,179	GNMA II-JUMBOS		
31407BQJ1	125,580	G N M A PASS THRU POOL 000380MGNMA II	R/MD 11.00	08/20/2015
31407BR43	40,874	G N M A PASS THRU POOL 000549MGNMA II	R/MD 9.00	05/20/2016



**Schedule A**

Cusip	Par Value	Description			
31407BSL4	34,009	G N M A PASS THRU POOL 000570MGNMA II	R/MD 9.00	06/20/2016	
31407BSM2	425,033	G N M A PASS THRU POOL 000608MMULTIPLE ISSUER	R/MD 9.00	08/20/2016	
31407BSN0	252,528	G N M A PASS THRU POOL 000625MR/MD 9.00	09/20/2016		
31407BWM7	6,603,187	G N M A PASS THRU POOL 000660MGNMA II	R/MD 9.00	11/20/2016	
31407CAE7	2,947,547	GNMA II-JUMBOS			
31407CEJ2	6,103,732	GNMA II-JUMBOS			
31407DT70	882,204	GNMA II-JUMBOS			
31407DTK1	1,895,220	GNMA II-JUMBOS			
31407DTX3	2,751,396	G N M A PASS THRU POOL 000983MR/MD 9.50	05/20/2018		
31407DVH5	117,823	GNMA II-JUMBOS			
31407EJ79	21,677	G N M A PASS THRU POOL 001122MR/MD 10.00	01/20/2019		
31407FGD8	17,952	G N M A PASS THRU POOL 001142MR/MD 7.00	05/20/2023		
31407FXW5	98,062	GNMA II-JUMBOS			
31407GC89	126,700	G N M A PASS THRU POOL 001268MR/MD 8.00	07/20/2023		
31407GZ50	152,325	G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL	R/MD 9.00	10/20/2019	
31407HF84	18,487	G N M A PASS THRU POOL 001326MR/MD 9.00	01/20/2020		
31407HF92	687,454	G N M A PASS THRU POOL 001344MR/MD 9.00	02/20/2020		
31407HHT4	1,037,133	G N M A PASS THRU POOL 001398MR/MD 9.00	05/20/2020		
31407HLL8	66,260	GNMA II-JUMBOS			
31407HYX8	102,184	G N M A PASS THRU POOL 001453MR/MD 9.50	08/20/2020		
31407JBC5	271,388	GNMA II-JUMBOS			
31407JDK5	2,875,583	G N M A PASS THRU POOL 001598MR/MD 9.00	04/20/2021		
31407JHX3	1,710,389	G N M A PASS THRU POOL 001831MGNMA	R/MD 8.50	06/20/2021	
31407JTW2	355,698	G N M A PASS THRU POOL 001753MR/MD 7.00	06/20/2024		
31407KNU9	255,114	G N M A PASS THRU POOL 001758MR/MD 8.00	01/20/2022		
31407KUX5	208,090	G N M A PASS THRU POOL 001774MR/MD 8.00	02/20/2022		
31407KVN8	94,852	GNMA II-JUMBOS			
31407LCK1	197,917	GNMA II-JUMBOS			
31407LCU9	755,875	GNMA II-JUMBOS			
31407LDV8	917,966	G N M A PASS THRU POOL 001940MR/MD 9.00	12/20/2024		
31407MY41	2,723,727	GNMA II-JUMBOS			
31407MZH1	1,018,148	GNMA II-JUMBOS			
31407NJJ3	12,686,489	GNMA II-JUMBOS			
31407NJK0	12,109,345	GNMA II-JUMBOS			
31407NQM8	2,433,725	GNMA II-JUMBOS			
31407PMG0	196,685	GNMA II-JUMBOS			
31407PUV8	26,935	GNMA II-JUMBOS			
31407Q8X9	12,215	GNMA II-JUMBOS			
31407QFW1	382,943	GNMA II-JUMBOS			
31407QQ74	1,021,514	GNMA II-JUMBOS			
31407RTH7	453,702	GNMA II-JUMBOS			
31407SEB4	939,833	GNMA II-JUMBOS			
31407SG30	649,253	GNMA II-JUMBOS			
31407SHL9	2,897,873	GNMA II-JUMBOS			
31407SP63	359,401	GNMA II-JUMBOS			
31407T2H2	587,197	GNMA II-JUMBOS			
31407TW71	57,760	G N M A PASS THRU POOL 002660MISSUE DATE	10/01/1998R/MD 7.50	10/20/2028	
31407VLY9	539,604	GNMA II-JUMBOS			
31407VMQ5	1,211,592	GNMA II-JUMBOS			
31407VQL2	212,483	GNMA II-JUMBOS			
31407VVZ5	790,828	GNMA II-JUMBOS			
31407VXU4	36,650	GNMA II-JUMBOS			
31407VZR9	56,656	GNMA II-JUMBOS			
31407X3Y5	453	GNMA II-JUMBOS			
31407Y4B2	455,001	GNMA II-JUMBOS			
31407YER8	14,804	GNMA II-JUMBOS			
31407YPV5	66,877	GNMA II-JUMBOS			
31407YRV3	981,135	GNMA II-JUMBOS			
31407YVJ5	704,397	GNMA II-JUMBOS			
31408AEM8	4,155	GNMA II-JUMBOS			
31408AGD6	922,288	GNMA II-JUMBOS			
31408AH37	227,786	GNMA II-JUMBOS			
31408BHQ4	847,852	GNMA II-JUMBOS			
31408BK98	85,162	GNMA II-JUMBOS			
31408DA95	91,575	WAMGN2			
31408EJY9	1,338,664	GNMA II-JUMBOS			
31408EUJ9	186,060	GNMA II-JUMBOS			
31408EVP4	739,351	GNMA II-JUMBOS			
31408FDL0	123,819	GNMA II-JUMBOS			
31408FKF5	108,477	GNMA II-JUMBOS			
31408FMN6	1,646,543	GNMA II-JUMBOS			
31408FNE5	4,618,471	GNMA II-JUMBOS			
31408FTH2	1,030,542	GNMA II-JUMBOS			
31408GLS4	5,314,032	GNMA II 15YR-JUMBO			
31408GZG5	1,385,738	GNMA II-JUMBOS			
31408HA88	800,031	GNMA II-JUMBOS			
31408HKP9	352,291	GNMA II-JUMBOS			
31408JGB1	634,748	GNMA II-JUMBOS			
31408JKF7	499,999	GNMA II-JUMBOS			
31408YMJ4	112,979	GNMA II-JUMBOS			

**Schedule A**

Cusip	Par Value	Description
31409ALQ0	298,291	GNMA II-JUMBOS
31409AQZ8	1,684,365	GNMA II-JUMBOS
31409BHE0	820,328	GNMA II-JUMBOS
31409EK87	11,000,099	GNMA II-JUMBOS
31409FK98	2,111,580	GNMA II 15YR-JUMBO
31409GHP4	239,015	GNMA II-JUMBOS
31409GNZ8	263,542	GNMA II-JUMBOS
31409GPX8	1,336,884	GNMA II 15YR-JUMBO
31409GUT1	240,109	GNMA II-JUMBOS
31409GVR4	98,692	GNMA II-JUMBOS
31409JUZ1	81,264	GNMA II-JUMBOS
31409T8H8	797,359	GNMA II-JUMBOS
31409TU71	1,000,000	GNMA II-JUMBOS
31409U4H5	703,218	GNMA II-JUMBOS
31409UAP0	760,585	GNMA II-JUMBOS
31409UBD6	597,466	GNMA II-JUMBOS
31409UGM1	110,088	GNMA II-JUMBOS
31409V3W1	844,207	GNMA II-JUMBOS
31409VAJ2	239,038	NEW WALA GN2
31409VKR3	34,521,875	GNMA II-JUMBOS
31409VZ89	3,324,289	GNMA II 15YR-JUMBO
31409WAA9	11,736,294	GNMA II-JUMBOS
31409WBM2	516,287	G2 MJM MULTI-ISSUE JUMBO
31409WNJ6	11,999,998	GNMA II-JUMBOS
31409WVK2	196,899	GNMA II-JUMBOS
31409XBL2	1,000,919	GNMA II 15YR-JUMBO
31409XBX8	1,984,263	GNMA II 15YR-JUMBO
31409XNV5	374,599	GNMA II-JUMBOS
31409XPK9	319,483	GNMA II-JUMBOS
31409XTQ2	1,651,898	GNMA II-JUMBOS
31410AJM9	262,288	GNMA II-JUMBOS
31410BBW3	864,326	G2 MJM MULTI-ISSUE JUMBO
31410BHQ0	84,677	GNMA II-JUMBOS
31410C7M8	226,091	GNMA II-JUMBOS
31410CDS8	57,258	GNMA II-JUMBOS
31410CJQ8	92,685	GNMA II-JUMBOS
31410CTP7	3,946,849	G2A8052
31410D8K1	384,964	G N M A PASS THRU POOL 008059MISSUE DATE 10/01/1992 R/M/D 5.125 10/20/2022
31410DAE0	801,213	GNMA II ARM
31410DLP3	385,980	GNMA II ARM
31410DVP2	8,399	G2A8217
31410DVY3	300,000	GNMA ARM 008218
31410E4G0	15,918,141	GNMA ARM 008280
31410ELC0	999,900	GNMA ARMS +150
31410ELD8	888,450	G96OCT11 NCVT +150 1/11 10/96
31410EMG0	19,670	G96OCT11 NCVT +150 1/11 10/96
31410EMJ4	92,666	G2A8459
31410EQX9	627,539	G2A8459
31410EXG8	1,789,143	G2A8459
31410F3D5	9,836	G2A8459
31410F5R2	171,895	G2A8459
31410FSS5	384,886	G2A8459
31410FSG1	1,141,629	G2A8477
31410FU80	10,589,524	G2 ARM 8547
31410FUZ8	2,196,414	G2 ARM 8547
31410FZ32	191,699	G2 ARM 8547
31410G2P7	44,669,326	G2 ARM 8547
31410G2P7	815,102	GNMA ARMS +150
31410G2Q5	43,806,474	GNMA ARMS +150
31410G2Q5	4,583,704	G N M A PASS THRU POOL 008883MISSUE DATE 12/01/1991 R/M/D 5.125 12/20/2021
31410G2X0	777,540	G2A8927
31410GBP7	1,629,944	G2A8927
31410GE66	3,062,327	G2A8927
31410GE90	1,927,420	G2A8927
31410GGB3	26,991	G2A00894
31410GGE7	3,866,573	G2A00894
31410GH97	40,266	G2A00894
31410GJ36	41,230,633	G2A00894
31410GJ36	41,230,633	G2A00894
31410GJ36	41,230,633	G2A00894
31410GJ36	22,336,392	G2A00894
31410GJS3	1,293,358	G2A008971
31410GKP7	818,763	G2A008971
31410GL84	11,776,235	G2A008971
31410GMC4	4,440,284	G2A008971
31410GN58	708,781	G2A008971
31410GN74	1,850,743	G2A008971
31410GPM9	41,908,080	GNMA ARMS +150
31410GPM9	41,908,080	GNMA ARM 008991
31410GPM9	359,791	GNMA ARMS +150

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>		
31410GPP2	561,476	GNMA ARMS +150		
31410GRA3	14,631,872	GNMA 3/1 ARM 080119		
31410GRF2	741,831	GNMA ARM 080376		
31410GRK1	181,101	G2A80470		
31410GUR2	210,980	GNMA II - ARM SPEC		
31410GVU4	492,363	GNMA ARM 080753		
31410GW90	24,425,041	GNMA ARM 080542		
31410KBJ2	7,739	GNMA II - ARM SPEC		
31410KC36	218,705	GNMA ARMS +150		
31410KE75	25,253,480	GNMA ARM 080727		
31410KHP2	39,780,903	GNMA ARM 080745		
31410KJE5	767,496	GNMA ARM 080803		
31410KJS4	754,238	GNMA ARMS +150		
31410KJY1	48,096,472	GNMA ARM 3/1 +150		
31410KJY1	2,566,623	GNMA 3/1 ARM 082088		
31410KKG8	182,106	GNMA 3/1 ARM 082136		
31410KLL8	25,599,456	GNMA II-CUSTOM		
31410KLL8	1,000,000	GNMA II-CUSTOM		
31410KN26	256,920	GNMA II-CUSTOM		
31410KNA8	2,247,339	GNMA II-JUMBOS		
31410KYX6	34,510	GNMA II-JUMBOS		
31410MBU3	2,311,546	GNMA II-JUMBOS		
31410MHT0	13,631	GNMA II-JUMBOS		
31410MQ29	10,000,198	GNMA II-JUMBOS		
31410NS25	4,957,612	GNMA II-JUMBOS		
31410NVZ8	383,660	GNMA II 2677		
31410NZ27	120,123	GNMA II-JUMBOS		
31410P3P6	510,002	GNMA II 2677		
31410PGF4	995,957	GNMA II-JUMBOS		
31410PJ61	875,916	GNMA II-JUMBOS		
31410PKQ5	3,287,347	GNMA II 2677		
31410PST1	245,060	GNMA II-JUMBOS		
31410PVC4	121,272	GNMA II-JUMBOS		
31410QJC8	6,563,777	GNMA II-JUMBOS		
31410R5R6	941,492	GNMA II 2677		
31410RC80	574,426	GNMA II 2677		
31410RPV5	27,466	GNMA II-JUMBOS		
31410S4Z7	2,541,619	GNMA II 2677		
31410SB63	3,685,910	GNMA II-JUMBOS		
31410SPA9	4,245,635	GNMA II-JUMBOS		
31410TFA8	1,578,216	GNMA II-JUMBOS		
31410TL37	684,560	GNMA II-JUMBOS		
31410TMQ5	6,882	GNMA II-JUMBOS		
31410TNH4	1,607,263	GNMA II-JUMBOS		
31410TY74	12,000,002	GNMA II-CUSTOM		
31410UNK4	13,782,201	GNMA II-CUSTOM		
31410US29	1,398,949	GNMA II-CUSTOM		
31410USZ8	183,189	GNMA II-CUSTOM		
31410UUJ9	1,914,706	GNMA II-JUMBOS		
31410V4M9	361,811	GNMA ARM 5/1 +150		
31410V6P0	370,737	GNMA ARM 849350		
31410VJU0	230,301	GNMA ARM 849350		
31410VL40	32,888	GNMA ARM 849351		
31410VNI2	894,520	GNMA ARM 849351		
31410VQJ2	8,619,531	GNMA ARM 849352		
31410VUM0	220,527	GNMA ARM 849352		
31410W3G1	73,299	GNMA ARM 849353		
31410WB23	1,072,696	GNMA ARM 849353		
31410WDC9	177,890	GNMA ARM 849354		
31410WEE4	8,304	GNMA 3/1 ARM 891588		
31410WLB2	468,526	GNMA 3/1 ARM 891588		
31410WMU9	200,000	GNMA 3/1 ARM 891588		
31410WPJ1	21,643	GNMA 3/1 ARM 891588		
31410WPM4	394,925	GNMA 3/1 ARM 891588		
31410WQC5	1,844,463	FNMA SF 30 YEAR		
31410WQE1	1,394,382	FNMA SF 30 YEAR		
31410WSH2	44,525,240	FNMA SF 30 YEAR		
31410WUT3	262,759	FNMA SF 30 YEAR		
31410WX37	4,122,292	FNMA SF 30 YEAR		
31410WXL7	440,626	FNMA SF 30 YEAR		
31410X2Q8	1,266,979	FNMA SF 30 YEAR		
31410X5W2	783,744	FNMA SF 30 YEAR		
31410XPZ3	22,166,861	FNMA SF 30 YEAR		
31410XX92	196,024	FNMA SF 30 YEAR		
31410XYM2	306,412	FNMA SF 30 YEAR		
31410XZV1	105,000	FNMA SF 30 YEAR		
31410YA38	104,256	FNMA SF 30 YEAR		
31410YUD4	235,837	FNMA GTD PASS THRU POOL#174550FNMA	R/M D 8.50	06/01/2010
31410YVH4	1,602,252	FNMA SF 30 YEAR		
31410YXC3	508,389	FNMA SF 30 YEAR		

**Schedule A**

Cusip	Par Value	Description			
31410YXX7	185,711	FNMA SF 30 YEAR			
31411A8X8	800	FNMA SF 30 YEAR			
31411AC37	307,840	FNMA SF 30 YEAR			
31411ADZ5	904,082	FNMA SF 30 YEAR			
31411AL29	187,122	FNMA 15 YEAR			
31411ASW6	3,017,278	FNMA SF 30 YEAR			
31411AVG7	217,776	FNMA SF 30 YEAR			
31411AXS9	495,134	FNMA 15 YEAR			
31411BEJ8	2,260,391	FNMA ARMS			
31411BGA5	241,714	FNMA 30 YR 94-95 PROD			
31411C3R0	428,345	FNMA SF 30 YEAR			
31411CC25	838,661	FNMA 30 YR 94-95 PROD			
31411CE72	999,901	FNMA 30 YR 94-95 PROD			
31411CFT3	406,018	FNMA GTD PASS THRU POOL#250239FNMA	R/M/D	9.00	05/01/2025
31411CGL9	1,612,647	FNMA 303220			
31411CGQ8	458,596	FNMA 15 YEAR			
31411CMV0	3,785,050	FNMA 15 YEAR			
31411CNN7	16,028,820	FNMA GTD PASS THRU POOL#250378FNMA	R/M/D	7.50	10/01/2010
31411CNZ0	464,883	FNMA 15 YEAR			
31411CX97	1,351,354	FNMA 15 YEAR			
31411CXY2	301,649	FNMA SF 30 YEAR			
31411D3P2	10,094,794	FNMA GTD PASS THRU POOL#250675FNMA	R/M/D	8.00	09/01/2026
31411DSN0	2,342,017	FNMA SF 30 YEAR			
31411DWJ4	684,902	FNMA SF 30 YEAR			
31411E3K1	770,215	FNMA SF 30 YEAR			
31411E3N5	806,691	FNMA GTD PASS THRU POOL#250858FNMA	R/M/D	7.50	03/01/2012
31411E4V6	769,000	FNMA SF 30 YEAR			
31411E5C7	215,439	FNMA SF 30 YEAR			
31411EE29	232,494	FNMA SF 30 YEAR			
31411EKL0	283,089	FNMA SF 30 YEAR			
31411FEZ3	4,390	FNMA 15 YEAR			
31411FH60	823,375	FNMA SF 30 YEAR			
31411FJZ8	655,124	FNMA 15 YEAR			
31411G3F7	113,790	FNMA 15 YEAR			
31411GBE1	406,202	FNMA SF 30 YEAR			
31411GBH4	28,744	FNMA SF 30 YEAR			
31411GFB3	790,713	FNMA 15 YEAR			
31411GFZ0	240,701	FNMA 20 YEAR			
31411GKR2	174,424	FNMA SF 30 YEAR			
31411GLM2	108,191	FNMA 20 YEAR			
31411GP97	204,036	FNMA SF 30 YEAR			
31411HAJ9	190,356	FNMA SF 30 YEAR			
31411HJ88	19,702,487	FNMA 15 YEAR			
31411HLU2	359,057	FNMA SF 30 YEAR			
31411HR44	40,444	FNMA SF 30 YEAR			
31411HRY8	38,680	FNMA SF 30 YEAR			
31411HUP3	287,562	FNMA SF 30 YEAR			
31411HUY4	23,397	FNMA SF 30 YEAR			
31411HWP1	5,046,999	FNMA SF 30 YEAR			
31411HXT2	3,604,024	FNMA 15 YEAR			
31411J3J3	884,318	FNMA SF 30 YEAR			
31411J3K0	3,572,129	FNMA SF 30 YEAR			
31411JAK2	19,487,032	FNMA SF 30 YEAR			
31411JBY1	8,825,248	FNMA SF 30 YEAR			
31411JBZ8	1,240,566	FNMA 20 YEAR			
31411JCS3	7,405,938	FNMA 20 YEAR			
31411JCE4	8,707,761	FNMA SF 30 YEAR			
31411JCP9	8,569,988	FNMA SF 30 YEAR			
31411JCQ7	1,733,779	FNMA 20 YEAR			
31411JGZ7	10,721,849	FNMA 15 YEAR			
31411JDD5	9,457,748	FNMA 20 YEAR			
31411JDE3	1,335,338	FNMA 15 YEAR			
31411JDT0	11,527,012	FNMA SF 30 YEAR			
31411JG34	505,900	FNMA 15 YEAR			
31411JGT7	160,730	FNMA SF 30 YEAR			
31411JH58	175,546	FNMA SF 30 YEAR			
31411JK3	149,829	FNMA 15 YEAR			
31411JLJ3	28,545	FNMA 15 YEAR			
31411JLM6	329,092	FNMA 20 YEAR			
31411JUW4	124,329	FNMA 15 YEAR			
31411JVZ9	808,514	FNMA - 7YR BALLOON - CX			
31411JZY5	44,474	FNMA 10 YEAR			
31411KBF9	151,680	FNMA 15 YEAR			
31411KCU5	47,032	FNMA 15 YEAR			
31411KFF5	602,541	FNMA SF 30 YEAR			
31411KHV8	113,769	FNMA 20 YEAR			
31411KJ46	942,791	FNMA 15 YEAR			
31411KMF7	44,955	FNMA 15 YEAR			
31411KW82	372,174	FNMA 15 YEAR			
31411KX81	2,429	FNMA 15 YEAR			

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31411KY80	92,952	FNMA SF 30 YEAR
31411LA76	445,760	FNMA 15 YEAR
31411LEL1	204,185	FNMA 15 YEAR
31411LZT1	189,335	FNMA 10 YEAR
31411N2M8	430,038	FNMA 10 YEAR
31411N4N4	210,123	FNMA 20 YEAR
31411NNM5	624,228	FNMA 10 YEAR
31411NX28	567,933	FNMA 10 YEAR
31411NXU8	159,604	FNMA SF 30 YEAR
31411RHA9	30,075	FNMA 10 YEAR
31411RJA7	801,008	FNMA 15 YEAR
31411RL83	527,921	FNMA SF 30 YEAR
31411RMH8	948,843	FNMA SF 30 YEAR
31411RWC8	500,012	FNMA 10 YEAR
31411S2U9	409,584	FNMA 10 YEAR
31411S6F8	500,000	FNMA 20 YEAR
31411SP91	340,556	FNMA SF 30 YEAR
31411U2R1	20,338	FNMA SF 30 YEAR
31411U4D0	691,523	FNMA SF 30 YEAR
31411UBK8	239,822	FNMA SF 30 YEAR
31411UGF2	204,429	FNMA-GUAR MTG PASS THRU-30YR
31411UGW5	89,588	FNMA-GUAR MTG PASS THRU-30YR
31411UJC8	854,532	FNMA-GUAR MTG PASS THRU-30YR
31411UPL9	228,838	FNMA-GUAR MTG PASS THRU-30YR
31411UPM7	637,843	FNMA 15 YEAR
31411URD5	1,519,179	FNMA-GUAR MTG PASS THRU-30YR
31411VFT1	404,702	FNMA 15 YEAR
31411VP37	253,326	FNMA 20 YEAR
31411VPL7	654,384	FNMA 10 YEAR
31411VQV4	695,982	10 IO/20YEAR AM POOLS
31411VSA8	1,102,323	FNMA 10 YEAR
31411VX79	447,676	FNMA 10 YEAR
31411WAB3	52,480	FNMA-GUAR MTG PASS THRU-30YR
31411WBR7	500,000	10 IO/20YEAR AM POOLS
31411XM36	11,035	FNMA 10 YEAR
31411XPH2	81,367	FNMA 15 YEAR
31411XVF9	177,988	FNMA SF 30 YEAR
31411Y3J0	1,140,364	10 IO/20YEAR AM POOLS
31411Y5P4	2,899,051	FNMA SF 30 YEAR
31412ACN2	1,679,953	FNMA 15 YEAR
31412AF58	1,034,921	FNMA SF 30 YEAR
31412AM92	3,423,177	FNMA 20 YEAR
31412ANF7	249,975	FNMA SF 30 YEAR
31412ATR5	151,856	10 IO/20YEAR AM POOLS
31412B2E1	868,843	FNMA 15 YEAR
31412B3G5	55,963	10 IO/20YEAR AM POOLS
31412BH88	434,600	FNMA SF 30 YEAR
31412BZ96	433,171	FNMA 15 YEAR
31412BZZ8	28,165	FNMA SF 30 YEAR
31412CE89	36,138,156	FNMA 10 YEAR
31412CE89	36,138,156	FNMA 20 YEAR
31412CE89	32,379,682	FNMA SF 30 YEAR
31412D2Z0	300,020	FNMA 20 YEAR
31412DUJ5	6,907,287	FNMA SF 30 YEAR
31412DZK7	430,222	FNMA 10 YEAR
31412E3N4	4,383,132	FNMA 20 YEAR
31412E5W2	158,833	FNMA 10 YEAR
31412EAC0	840,842	FNMA SF 30 YEAR
31412EBT2	22,742	FNMA 20 YEAR
31412EM86	1,086,971	10 IO/20YEAR AM POOLS
31412ENA0	58,926	10 IO/20YEAR AM POOLS
31412EUA2	679,768	FNMA 15 YEAR
31412EZA7	584,715	FNMA 15 YEAR
31412FH22	809,022	FNMA SF 30 YEAR
31412FMX8	46,478	FNMA 15 YEAR
31412GMN8	4,835,721	FNMA 15 YEAR
31412GMS7	6,478,916	FNMA 15 YEAR
31412GP39	14,367,904	10 IO/20YEAR AM POOLS
31412GQP9	105,904	FNMA SF 30 YEAR
31412GWE7	852,845	10 IO/20YEAR AM POOLS
31412HP52	500,044	FNMA SF 30 YEAR
31412HSX8	861,480	10 IO/20YEAR AM POOLS
31412HWJ9	112,776	10 IO/20YEAR AM POOLS
31412HZQ5	1,170,959	FNMA 20 YEAR
31412L3M0	3,285,085	FNMA SF 30 YEAR
31412L5X4	4,000,002	10 IO/20YEAR AM POOLS
31412L7L8	15,783,525	FNMA 20 YEAR
31412LAK6	196,139	FNMA SF 30 YEAR
31412LFD7	168,938	10 IO/20YEAR AM POOLS
31412LGJ3	1,587,026	FNMA 20 YEAR

**Schedule A**

Cusip	Par Value	Description
31412LHR4	233,424	FNMA 20 YEAR
31412LJE1	46,501,133	FNMA SF 30 YEAR
31412LJE1	46,501,133	FNMA 20 YEAR
31412LJE1	21,897,542	10 IO/20YEAR AM POOLS
31412LK33	229,726	FNMA 20 YEAR
31412LMG2	230,155	FNMA 15 YEAR
31412LNC0	1,560,885	FNMA 20 YEAR
31412LRA0	2,610,425	FNMA 20 YEAR
31412LTB6	1,475,661	FNMA 20 YEAR
31412LTF7	182,077	10 IO/20YEAR AM POOLS
31412LV31	1,884,201	FNMA 20 YEAR
31412LVF4	76,279	FNMA 20 YEAR
31412LWT3	681,239	FNMA SF 30 YEAR
31412LWW6	15,574,552	10 IO/20YEAR AM POOLS
31412LY20	11,100,814	10 IO/20YEAR AM POOLS
31412LZC7	2,999,701	10 IO/20YEAR AM POOLS
31412M2A5	1,798,310	FNMA SF 30 YEAR
31412M2B3	239,303	FNMA SF 30 YEAR
31412M2C1	231,342	FNMA 20 YEAR
31412M3J5	351,486	FNMA 20 YEAR
31412M3K2	457,343	FNMA 15 YEAR
31412M3L0	181,232	10 IO/20YEAR AM POOLS
31412M6X1	1,000,000	FNMA 20 YEAR
31412M7L6	721,453	10 IO/20YEAR AM POOLS
31412M7M4	406,287	FNMA 20 YEAR
31412MA99	8,020,227	FNMA 20 YEAR
31412MCD8	1,717,981	FNMA 15 YEAR
31412MCM8	360,406	FNMA 15 YEAR
31412MCZ9	999,999	10 IO/20YEAR AM POOLS
31412MFG8	129,769	FNMA SF 30 YEAR
31412MJS8	7,005,277	FNMA SF 30 YEAR
31412MK23	3,200,429	FNMA 15 YEAR
31412MKV9	1,543,584	FNMA 15 YEAR
31412MM21	4,621	FNMA 20 YEAR
31412MMD7	252,724	FNMA SF 30 YEAR
31412MMS4	203,562	FNMA SF 30 YEAR
31412MQ76	823,270	10 IO/20YEAR AM POOLS
31412MRX8	309,795	FNMA 15 YEAR
31412MTW8	303,273	10 IO/20YEAR AM POOLS
31412MV88	109,832	FNMA SF 30 YEAR
31412MV96	280,744	10 IO/20YEAR AM POOLS
31412MVV7	309,256	FNMA 15 YEAR
31412MVX3	202,443	FNMA 15 YEAR
31412MYY1	1,757,538	FNMA 20 YEAR
31412MWA2	4,647,775	FNMA SF 30 YEAR
31412MX29	52,813	FNMA 20 YEAR
31412MX37	175,063	FNMA 10 YEAR
31412MX45	47,785,339	FNMA 15 YEAR
31412MX52	6,181,831	FNMA 20 YEAR
31412MXH6	190,322	FNMA SF 30 YEAR
31412MXU7	138,216	FNMA SF 30 YEAR
31412MXV5	218,619	FNMA SF 30 YEAR
31412MXW3	49,665,138	FNMA SF 30 YEAR
31412MXW3	49,665,138	FNMA 15 YEAR
31412MXW3	388,544	FNMA SF 30 YEAR
31412MY28	254,835	FNMA 303220
31412MYW2	164,407	FNMA 303220
31412MYX0	30,775,587	FNMA 303220
31412MYX8	495,689	FNMA 303220
31412MZ43	8,931	FNMA 303220
31412MZ50	5,912	FNMA 30 YR 94-95 PROD
31412MZ88	4,472,155	FNMA ARMS
31412MZ84	4,238	FNMA SF 30 YEAR
31412MZ92	2,671	FNMA SF 30 YEAR
31412MZU5	367,479	FNMA 303220
31412MZW1	1,024,748	FNMA SF 30 YEAR
31412MZX9	857,287	FNMA 20 YEAR
31412NAA4	651,840	FNMA 30 YR 94-95 PROD
31412NAB2	292,837	FNMA 30 YR 94-95 PROD
31412NAE6	12,449,738	FNMA 15 YEAR
31412NAF3	5,010,082	FNMA SF 30 YEAR
31412NAL0	5,947,196	FNMA SF 30 YEAR
31412NAM8	1,057,985	FNMA SF 30 YEAR
31412NCD8	21,188,770	FNMA SF 30 YEAR
31412NCQ7	103,879	FNMA 15 YEAR
31412NDH6	5,906,579	FNMA 30 YR 94-95 PROD
31412NEE2	1,398,003	FNMA 20 YEAR
31412S2M6	3,353,360	FNMA SF 30 YEAR
31412S3N3	11,447,175	FNMA 15 YEAR
31412S6J9	249,207	FNMA 20 YEAR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31412S6Y6	1,830,950	FNMA SF 30 YEAR
31412SED3	315,969	FNMA 15 YEAR
31412SER2	428,401	FNMA 15 YEAR
31412SFU4	11,195	FNMA 15 YEAR
31412SLR4	143,863	FNMA SF 30 YEAR
31412SLU7	2,621,101	FNMA 15 YEAR
31412SQX6	233,292	FNMA SF 30 YEAR
31412SRM9	5,999,999	FNMA SF 30 YEAR
31412SRR8	5,892,486	FNMA 15 YEAR
31412SRV9	7,209,296	FNMA 15 YEAR
31412SS22	20,617,085	FNMA 20 YEAR
31412SSF3	321,486	FNMA SF 30 YEAR
31412STS4	516,973	FNMA 15 YEAR
31412SV28	25,183,808	FNMA 15 YEAR
31412SVZ5	49,776,469	FNMA 15 YEAR
31412SVZ5	5,527,349	FNMA 15 YEAR
31412TA86	3,692,457	FNMA 15 YEAR
31412TAP8	309,072	FNMA 15 YEAR
31412TB69	1,000,000	FNMA-GUAR MTG PASS THRU-30YR
31412TCC5	2,341,439	FNMA-GUAR MTG PASS THRU-30YR
31412TNT6	199,999	FNMA-GUAR MTG PASS THRU-30YR
31412TNU3	184,506	FNMA-GUAR MTG PASS THRU-30YR
31412TP31	6,213,365	FNMA-GUAR MTG PASS THRU-30YR
31412TPF4	217,825	FNMA 15 YEAR
31412TRJ4	4,995,910	FNMA 15 YEAR
31412TTY9	27,617	FNMA 15 YEAR
31412TUF8	1,707,439	FNMA SF 30 YEAR
31412TVJ9	41,348,426	FNMA 15 YEAR
31412TVL4	23,739,821	FNMA 15 YEAR
31412TWF6	2,741,430	FNMA 15 YEAR
31412TWK5	6,984,148	FNMA SF 30 YEAR
31412TWU3	13,690,407	FNMA SF 30 YEAR
31412V5J3	860,559	FNMA SF 30 YEAR
31412VQZ4	53,078	FNMA SF 30 YEAR
31412W2Z8	2,381,900	FNMA 15 YEAR
31412W5Z5	181,339	FNMA SF 30 YEAR
31412WBH4	2,844,274	FNMA SF 30 YEAR
31412WFJ0	93,423	FNMA SF 30 YEAR
31412WG67	624,373	FNMA SF 30 YEAR
31412WHR0	231,068	FNMA 15 YEAR
31412WKB1	43,700,149	FNMA SF 30 YEAR
31412WKB1	10,346,170	FNMA SF 30 YEAR
31412WRM0	3,644,521	FNMA SF 30 YEAR
31412WSN7	257,054	FNMA SF 30 YEAR
31412WXL5	2,719,521	FNMA SF 30 YEAR
31412X5B6	13,690,917	FNMA SF 30 YEAR
31412XH80	1,663,340	FN384420
31412YAJ1	97,360	FN384421
31412YB43	2,225,623	FN384480
31412YQ30	225,707	FN384519
31412YPPX4	893,548	FN384520
31413A3U5	31,902	FN384553
31413A4A8	600,000	FN384613
31413A5L3	2,989,589	FN384644
31413A5M1	6,510,450	FN384707
31413A5N9	4,048,914	FN384773
31413AJH7	13,198	FNMA SF 30 YEAR
31413AJM6	715,223	FNMA SF 30 YEAR
31413AMR1	2,455,678	FNMA 15 YEAR
31413BA84	256,398	FNMA 15 YEAR
31413BUY5	10,600,553	FNMA SF 30 YEAR
31413BVD0	615,345	FNMA ARMS
31413C5V7	240,338	FNMA ARMS
31413CCL1	150,889	FNMA SF 30 YEAR
31413CFD6	1,000,000	FNMA 15 YEAR
31413CGY9	3,000,000	FNMA SF 30 YEAR
31413CHA0	700,679	FNMA SF 30 YEAR
31413CHE2	23,470,097	FNMA SF 30 YEAR
31413CLZ0	26,576	FNMA 15 YEAR
31413CMV8	120,930	FNMA 15 YEAR
31413CMW6	157,071	FNMA SF 30 YEAR
31413CYG8	93,423	FNMA 20 YEAR
31413CYR4	23,861,924	FNMA 20 YEAR
31413CZD4	329,986	FNMA SF 30 YEAR
31413D2T3	75,693	FNMA SF 30 YEAR
31413D5Z6	160,464	FNMA SF 30 YEAR
31413DL47	178,301	FNMA SF 30 YEAR
31413DS40	300,000	FNMA SF 30 YEAR
31413E4H5	279,811	FNMA SF 30 YEAR
31413ECY9	1,493,287	FNMA 20 YEAR

**Schedule A**

Cusip	Par Value	Description
31413EFV2	634,911	FNMA SF 30 YEAR
31413ESQ9	83,031	FNMA SF 30 YEAR
31413ESV8	34,020,188	FNMA 20 YEAR
31413ETX3	6,063,578	FNMA 15 YEAR
31413EXW0	1,958,828	FNMA SF 30 YEAR
31413F4Y5	25,983	FNMA 20 YEAR
31413FAL6	7,850,796	FNMA SF 30 YEAR
31413FCK8	99,632	FNMA SF 30 YEAR
31413FF31	2,853,053	FNMA SF 30 YEAR
31413FF56	11,843,784	FNMA SF 30 YEAR
31413FFL1	61,398	FNMA 15 YEAR
31413FHY1	171,987	FNMA SF 30 YEAR
31413FN81	161,250	FNMA SF 30 YEAR
31413FU67	20,911	FNMA 15 YEAR
31413FZ39	346,485	FNMA 10 YEAR
31413GBQ2	862,578	FNMA 15 YEAR
31413GJC5	1,753	FNMA SF 30 YEAR
31413GKP4	849,115	FNMA SF 30 YEAR
31413GM72	5,869,892	FNMA 15 YEAR
31413GPA2	588,288	FNMA SF 30 YEAR
31413HDB1	43,299	FNMA SF 30 YEAR
31413HGP7	16,658,202	FNMA SF 30 YEAR
31413HHS0	78,463	FNMA SF 30 YEAR
31413HJ86	5,581,700	FNMA 15 YEAR
31413HKG2	188,033	FNMA 15 YEAR
31413HLX4	430,000	FNMA SF 30 YEAR
31413HMD7	999,999	FNMA 15 YEAR
31413HN61	76,527	FNMA 15 YEAR
31413HNL8	16,038,287	FNMA SF 30 YEAR
31413HYP7	255,807	FNMA 15 YEAR
31413HYV4	6,447,177	FNMA SF 30 YEAR
31413J6D1	92,913	FNMA SF 30 YEAR
31413JHG2	8,532,145	FNMA SF 30 YEAR
31413JN42	184,823	FNMA SF 30 YEAR
31413JQY3	4,999,899	FNMA SF 30 YEAR
31413JR71	149,750	FNMA SF 30 YEAR
31413JUF9	8,743,145	FNMA SF 30 YEAR
31413JV27	310,189	FNMA SF 30 YEAR
31413K4K4	1,576,392	FNMA SF 30 YEAR
31413K7M7	6,077,733	FN542250
31413KK26	100,000	FNMA ARMS
31413KP88	82,373	FNMA SF 30 YEAR
31413KR80	89,781	FNMA ARMS
31413KYY1	288,353	FNMA SF 30 YEAR
31413KZL8	136,506	FNMA SF 30 YEAR
31413LD63	6,434,531	FNMA 15 YEAR
31413LED7	7,886,828	FNMA SF 30 YEAR
31413LEF2	4,481,378	FNMA SF 30 YEAR
31413LEJ4	18,518,759	FNMA SF 30 YEAR
31413LJE0	8,176,232	FNMA SF 30 YEAR
31413LJF7	18,605,286	FNMA SF 30 YEAR
31413LLL1	995,408	FNMA SF 30 YEAR
31413LN47	406,353	FNMA SF 30 YEAR
31413LS75	200,000	FNMA SF 30 YEAR
31413LZX0	298,756	FNMA SF 30 YEAR
31413MAZ0	954,008	FNMA SF 30 YEAR
31413ME86	4,313,676	FNMA 15 YEAR
31413MF28	302,196	FNMA SF 30 YEAR
31413MFJ1	33,291,474	FNMA 15 YEAR
31413MGV3	476,590	FNMA SF 30 YEAR
31413MH42	1,378,323	FNMA 15 YEAR
31413MLB1	955,483	FNMA SF 30 YEAR
31413MPN1	3,000,000	FNMA SF 30 YEAR
31413MRE9	4,039,798	FNMA 15 YEAR
31413MSX6	5,728,634	FNMA SF 30 YEAR
31413NEW1	500,000	FNMA 15 YEAR
31413NGL3	1,853,031	FNMA 15 YEAR
31413NGM1	2,403,424	FNMA SF 30 YEAR
31413NUJ8	177,348	FNMA SF 30 YEAR
31413NUU7	2,101,418	FNMA SF 30 YEAR
31413NYS8	887,618	FNMA 15 YEAR
31413Q8K9	375,894	FNMA 15 YEAR
31413Q6Y9	14,292,932	FNMA 15 YEAR
31413QER5	2,585	FNMA SF 30 YEAR
31413QPD4	8,253,710	FNMA SF 30 YEAR
31413QSH2	499,999	FNMA SF 30 YEAR
31413QTR9	23,027	FNMA ARMS
31413QTS7	8,350,000	FNMA ARMS
31413QU63	1,385,978	FNMA ARMS
31413QVJ4	719,142	FNMA ARMS



**Schedule A**

Cusip	Par Value	Description
31413R2T2	17,241	FNMA ARMS
31413R3D6	69,792	FNMA ARMS
31413RGX8	942,099	FNMA ARMS
31413RNS1	278,451	FNMA ARMS
31413RTB2	941,426	FNMA ARMS
31413RUJ3	148,363	FNMA SF 30 YEAR
31413RV06	30,649	FNMA ARMS
31413SBL7	109,556	FNMA ARMS
31413SBU7	68,500	FNMA SF 30 YEAR
31413SNY6	342,405	FNMA 15 YEAR
31413T2R2	1,586,263	FNMA ARMS
31413T4J8	28,078	FNMA ARMS
31413TCK6	1,508,464	FNMA ARMS
31413TK27	3,589,227	FNMA ARMS
31413TKF8	119,825	FNMA SF 30 YEAR
31413TLV2	700,000	FNMA SF 30 YEAR
31413TNY4	7,374,737	FNMA SF 30 YEAR
31413TX84	4,655,994	FNMA SF 30 YEAR
31413U2A6	109,481	FNMA SF 30 YEAR
31413UY80	6,420,501	FNMA SF 30 YEAR
31413V2P1	1,987,891	FNMA SF 30 YEAR
31413VPP6	33,944	FNMA SF 30 YEAR
31413VTW7	997,723	FNMA 15 YEAR
31413Y2L4	443,588	FNMA SF 30 YEAR
31413Y3Y5	444,192	FNMA ARMS
31413Y6Z9	477,300	FNMA 15 YEAR
31413YDQ1	860,640	FNMA 10 YEAR
31413YDS7	977,928	FNMA 10 YEAR
31413YDU2	1,483,430	FNMA SF 30 YEAR
31413YE31	2,974,035	FNMA SF 30 YEAR
31413YE49	1,045,210	FNMA SF 30 YEAR
31413YEH0	1,197,061	FNMA SF 30 YEAR
31413YEJ6	1,142,795	FNMA SF 30 YEAR
31413YEK3	1,442,994	FNMA 10 YEAR
31413YEL1	5,045,585	FNMA 15 YEAR
31413YEM9	2,136,221	FNMA SF 30 YEAR
31413YEN7	345,600	FNMA SF 30 YEAR
31413YHL8	129,670	FNMA-FHA VA
31413YKF7	2,243,698	FNMA SF 30 YEAR
31413YKJ9	36,495	FNMA SF 30 YEAR
31413YMV0	7,685,263	FNMA 10 YEAR
31413YPX3	43,395	FNMA SF 30 YEAR
31413YRF0	3,692,821	FNMA 15 YEAR
31413YWH0	5,445,359	FNMA SF 30 YEAR
31414AAB8	23,447	FNMA 15 YEAR
31414AF56	82,277	FNMA 15 YEAR
31414AHQ8	148,419	FNMA SF 30 YEAR
31414AP71	56,686	FNMA 15 YEAR
31414AT36	828,821	FNMA 15 YEAR
31414AVQ2	1,677,099	FNMA SF 30 YEAR
31414B6W5	40,904	FNMA SF 30 YEAR
31414BTH3	7,895,957	FNMA SF 30 YEAR
31414C5L8	52,583	FNMA SF 30 YEAR
31414C5Z7	11,374,756	FNMA SF 30 YEAR
31414C5Z7	47,752,964	FNMA SF 30 YEAR
31414C5Z7	17,306,969	FNMA SF 30 YEAR
31414C6F0	6,649,360	FNMA SF 30 YEAR
31414CP28	5,999,997	FNMA SF 30 YEAR
31414CR26	1,033,100	FNMA SF 30 YEAR
31414CWA2	49,179	FNMA SF 30 YEAR
31414CX94	495,110	FNMA SF 30 YEAR
31414D6R2	8,449,157	FNMA SF 30 YEAR
31414D6S0	4,794,532	FNMA SF 30 YEAR
31414DAS5	188,897	FNMA SF 30 YEAR
31414DCB0	90,969	PREPAYMENT PENALTY FNMA 15 YR
31414DCZ7	3,701,487	FNMA SF 30 YEAR
31414DFJ0	699,999	FNMA SF 30 YEAR
31414DKN5	490,735	FNMA 15 YEAR
31414DUB0	500,001	FNMA SF 30 YEAR
31414E2E3	317,470	FNMA SF 30 YEAR
31414E2K9	3,016,044	FNMA SF 30 YEAR
31414E3U6	8,510,176	FNMA SF 30 YEAR
31414E6W9	5,969,804	FNMA SF 30 YEAR
31414EFX7	528,433	FNMA SF 30 YEAR
31414EGK4	6,945,659	FNMA SF 30 YEAR
31414EHQ0	2,022,517	FNMA SF 30 YEAR
31414EJV7	2,288,330	FNMA SF 30 YEAR
31414EMH4	3,041,049	FNMA SF 30 YEAR
31414ET38	2,191,716	FNMA SF 30 YEAR
31414EVH4	2,179,334	FNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
31414F5Q0	1,000,300	FNMA SF 30 YEAR
31414FBE0	4,304,739	FNMA SF 30 YEAR
31414FCE9	4,670,632	FNMA SF 30 YEAR
31414FE72	310,580	FNMA 10 YEAR
31414FG62	185,068	FNMA SF 30 YEAR
31414FH38	8,085	FNMA SF 30 YEAR
31414FHH7	30,290	FNMA SF 30 YEAR
31414FQF1	374,004	FNMA 15 YEAR
31414FRE3	61,524	FNMA ARMS
31414FS77	2,039,347	FNMA SF 30 YEAR
31414FWV9	1,000,298	FNMA SF 30 YEAR
31414FXP1	999,999	FNMA SF 30 YEAR
31414FYS4	143,988	FNMA SF 30 YEAR
31414GTG4	878,456	FNMA SF 30 YEAR
31414GWK1	338,947	FNMA SF 30 YEAR
31414GYA1	1,007,668	FNMA SF 30 YEAR
31414H7L5	400,000	FNMA SF 30 YEAR
31414HBB2	187,252	FNMA SF 30YR-(PUERTO RICO)
31414HCX3	837,182	FNMA 15 YEAR
31414HDY0	54,322	FNMA 15 YEAR
31414HEE3	22,906	FNMA SF 30 YEAR
31414HEP8	76,085	FNMA SF 30 YEAR
31414HM20	553,041	FNMA - 15YR BALLOON - CX
31414HSF5	69,915	FNMA SF 30 YEAR
31414HTH0	321,884	FNMA SF 30 YEAR
31414J2U6	16,389,480	FNMA SF 30 YEAR
31414JG98	76,939	FNMA SF 30 YEAR
31414JH29	98,000	FNMA SF 30 YEAR
31414JUH4	52,825	FNMA SF 30 YEAR
31414KCY4	633,600	FNMA SF 30 YEAR
31414KDD9	18,919	FNMA SF 30 YEAR
31414KJ84	1,215,952	PREPAYMENT PENALTY FNMA 15 YR
31414KN97	949,891	FNMA 15 YEAR
31414KQS2	2,016,379	FNMA 15 YEAR
31414KQU7	4,317,036	FNMA 15 YEAR
31414KRF9	12,529	FNMA 15 YEAR
31414L8T0	153,501	FNMA 15 YEAR
31414L8W3	2,193,992	FNMA 15 YEAR
31414LHB7	117,236	FNMA 15 YEAR
31414LP28	594,279	FNMA 15 YEAR
31414LQJ0	733,749	FNMA SF 30 YEAR
31414LUH9	75,491	FNMA 10 YEAR
31414MDN3	341,128	FNMA SF 30 YEAR
31414MEK8	40,016	FNMA SF 30 YEAR
31414MFG8	954,214	FNMA 15 YEAR
31414P5E5	14,981,717	FNMA 15 YEAR
31414P6D6	15,929	FNMA 15 YEAR
31414PBJ7	954,916	FNMA 15 YEAR
31414Q5B9	5,016,846	FNMA 15 YEAR
31414Q5F0	1,381,824	FNMA 15 YEAR
31414QG43	742,402	FNMA 15 YEAR
31414QJG3	386,423	FNMA SF 30 YEAR
31414QJX6	472,252	FNMA SF 30 YEAR
31414QKY2	636,456	FNMA ARMS
31414QN29	200,000	FNMA ARMS
31414QP50	905,222	FNMA SF 30 YEAR
31414QXZ5	11,499,999	FNMA SF 30 YEAR
31414RLF0	157,814	FNMA 10 YEAR
31414RMM4	5,868,425	FNMA 15 YEAR
31414RQP3	35,115	FNMA 15 YEAR
31414RRD9	475,715	FNMA 15 YEAR
31414RTS4	1,324,432	FNMA 15 YEAR
31414RUM5	1,171,212	FNMA 15 YEAR
31414RVQ5	2,385,489	FNMA SF 30 YEAR
31414RVV4	616,785	FNMA SF 30 YEAR
31414RYN9	1,793,450	FNMA 15 YEAR
31414S3N1	26,039	FNMA ARMS
31414S6Z1	1,252,226	FNMA SF 30 YEAR
31414SAC7	55,336	FNMA 15 YEAR
31414SFP3	407,486	FNMA SF 30 YEAR
31414SGB3	1,613,937	FNMA 10 YEAR
31414SHM8	1,490,919	FNMA SF 30 YEAR
31414SJ81	345,407	FNMA SF 30 YEAR
31414SL88	1,000,197	FNMA SF 30 YEAR
31414SND1	3,272,292	FNMA 15 YEAR
31414SNN9	107,334	FNMA 15 YEAR
31414SPD9	498,723	FNMA SF 30 YEAR
31414SQE8	1,053,410	FNMA ARMS
31414SWZ2	36,388	FNMA 15 YEAR
31414T2D2	188,124	FNMA 15 YEAR

**Schedule A**

Cusip	Par Value	Description
31414T2L4	376,620	FNMA SF 30 YEAR
31414TAH4	1,257,868	FNMA SF 30 YEAR
31414TCN9	999,999	FNMA SF 30 YEAR
31414TLD1	10,111,160	FNMA SF 30 YEAR
31414TNL1	18,883	FNMA SF 30 YEAR
31414TPD7	237,307	FNMA SF 30 YEAR
31414U3X4	6,925,346	FNMA SF 30YR-(PUERTO RICO)
31414U8K9	1,272,633	FNMA 15 YEAR
31414UAP3	1,039,055	FNMA 30YR (PRE-PAYMENTS)
31414UAY4	1,241,028	FNMA 30YR (PRE-PAYMENTS)
31414UBP2	4,589,482	FNMA 15 YEAR
31414UGB8	500,000	FNMA SF 30YR-(PUERTO RICO)
31414UJ58	1,904,782	FNMA ARMS
31414UJH2	4,000,184	FNMA SF 30 YEAR
31414UKN7	5,503,703	FNMA 15 YEAR
31414UP36	727,489	FNMA 15 YEAR
31414UP77	742,107	FNMA SF 30 YEAR
31414UPG7	1,278,354	FNMA 15 YEAR
31414UPM4	593,396	FNMA ARMS
31414UPR3	2,035,594	FNMA 15 YEAR
31414UPZ5	1,021,905	FNMA SF 30 YEAR
31414UQ35	1,474,711	FNMA 15 YEAR
31414UQ84	1,031,649	FNMA 15 YEAR
31414UQ62	1,358,238	FNMA ARMS
31414UQD3	1,814,481	FNMA SF 30 YEAR
31414UQQ4	2,197,309	FNMA FIXED RATE
31414UQU5	616,181	FNMA 15 YEAR
31414UQY7	634,173	FNMA SF 30 YEAR
31414UQZ4	1,298,617	FNMA SF 30 YEAR
31414UTT5	58,100	FNMA 15 YEAR
31414VBH8	43,525,965	FNMA 15 YEAR
31414XU67	151,250	FNMA 15 YEAR
31414XU83	49,424,444	FNMA SF 30 YEAR
31414XU83	16,804,311	FNMA 15 YEAR
31414XWX6	1,928,713	FNMA 15 YEAR
31414YCY1	999,901	FNMA 15 YEAR
31414YDX5	1,079,106	FNMA SF 30 YEAR
31415A5J6	200,000	FNMA SF 30 YEAR
31415A7B1	212,909	FNMA SF 30 YEAR
31415AL25	3,628,278	FNMA SF 30 YEAR
31415ALM1	212,187	FNMA 15 YEAR
31415APQ8	584,540	FNMA 15 YEAR
31415AWR8	1,774,217	FNMA 15 YEAR
31415AWS6	169,049	FNMA SF 30 YEAR
31415B6J3	1,000,098	FNMA 15 YEAR
31415BBC2	336,466	FNMA SF 30 YEAR
31415BBH1	33,183	FNMA 15 YEAR
31415BBU2	585,613	FNMA SF 30 YEAR
31415BE62	591,650	FNMA SF 30 YEAR
31415BF20	602,117	FNMA SF 30 YEAR
31415BH89	1,104,911	FNMA 15 YEAR
31415BLL1	200,000	FNMA 15 YEAR
31415BM55	159,705	FNMA 15 YEAR
31415BPQ6	5,171,083	FNMA SF 30 YEAR
31415BW88	3,822,868	FNMA SF 30 YEAR
31415BWX3	458,241	FNMA SF 30 YEAR
31415BYJ2	234,136	FNMA 15 YEAR
31415BZB8	6,178,413	FNMA 15 YEAR
31415CKH9	97,307	FNMA SF 30 YEAR
31415CKU0	1,906,793	FNMA 15 YEAR
31415CKV8	1,349,800	FNMA 15 YEAR
31415CNM5	500,000	FNMA 15 YEAR
31415L4N4	990,296	FNMA 15 YEAR
31415LAR6	6,933	FNMA SF 30 YEAR
31415LGB7	999,999	FNMA SF 30 YEAR
31415LGJ0	3,242,921	FNMA 15 YEAR
31415LHA8	199,881	FNMA SF 30 YEAR
31415LHN0	4,402,694	FNMA 15 YEAR
31415LK22	2,486,101	FNMA 15 YEAR
31415LLQ8	2,059,140	FNMA 15 YEAR
31415LM48	29,636,891	FNMA SF 30 YEAR
31415LQX8	162,117	FNMA 15 YEAR
31415LS32	175,492	FNMA SF 30 YEAR
31415LS65	56,203	FNMA SF 30 YEAR
31415LVZ7	195,419	FNMA 15 YEAR
31415M2Y0	32,419,842	FNMA 15 YEAR
31415M3P8	160,498	FNMA 15 YEAR
31415M3Z8	2,308,902	FNMA 15 YEAR
31415MC52	144,498	FNMA 15 YEAR
31415MC78	243,249	FNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
31415MD93	5,593,910	FNMA SF 30 YEAR
31415MRE7	1,002,321	FNMA SF 30 YEAR
31415MUH6	605,573	FNMA SF 30 YEAR
31415P6P8	49,347,850	FNMA 15 YEAR
31415P6P8	3,636,082	FNMA 15 YEAR
31415P6Q6	47,619,564	FNMA SF 30 YEAR
31415P6R4	49,401,140	FNMA 15 YEAR
31415P6R4	8,022,823	FNMA SF 30 YEAR
31415PBL1	1,114,674	FNMA-GUAR MTG PASS THRU-30YR
31415PEE4	8,369,174	FNMA 15 YEAR
31415PEJ3	167,631	FNMA-GUAR MTG PASS THRU-30YR
31415PF86	7,686,670	FNMA-GUAR MTG PASS THRU-30YR
31415PF94	471,073	FNMA 30YR (PRE-PAYMENTS)
31415PFF0	4,057,173	FNMA SF 30 YEAR
31415PFR4	41,374,823	FNMA 15 YEAR
31415PGG7	49,955,182	FNMA 15 YEAR
31415PGG7	23,210,341	FNMA 15 YEAR
31415PGK8	11,030,129	FNMA SF 30 YEAR
31415PGL6	13,014,874	FNMA SF 30 YEAR
31415PYH5	7,884,510	FNMA SF 30 YEAR
31415Q2Y1	4,449,446	FNMA SF 30 YEAR
31415Q4B9	139,470	FNMA 15 YEAR
31415QBNS	31,936	FNMA 15 YEAR
31415QFC4	1,902,296	FNMA 15 YEAR
31415QHP4	12,615,343	FNMA 15 YEAR
31415QHQ2	2,131,518	FNMA 20 YEAR
31415QM29	119,347	FNMA 15 YEAR
31415QM60	1,034,392	FNMA 15 YEAR
31415QMV5	4,972,649	FNMA SF 30 YEAR
31415QND4	1,772,483	FNMA SF 30 YEAR
31415QQW9	7,165,814	FNMA 15 YEAR
31415QXW1	7,952	FNMA-GUAR MTG PASS THRU-30YR
31415QY34	5,919,909	FNMA 15 YEAR
31415QYV2	7,011,620	FNMA 15 YEAR
31415QZ66	20,150,999	FNMA 15 YEAR
31415QZ74	8,986,587	FNMA 15 YEAR
31415QZ82	3,293,883	FNMA 15 YEAR
31415RBM5	4,148,104	FNMA 15 YEAR
31415RBP8	6,040,587	FNMA 15 YEAR
31415RBS2	386,541	FNMA 15 YEAR
31415RCM4	999,999	FNMA SF 30 YEAR
31415RJZ6	4,995,296	FNMA SF 30 YEAR
31415RQ80	5,558,772	FNMA 15 YEAR
31415RTR5	1,754,452	FNMA 15 YEAR
31415RVK7	732,369	FNMA SF 30 YEAR
31415RXE9	756,209	FNMA SF 30 YEAR
31415RYA6	3,094,513	FNMA SF 30 YEAR
31415S5X6	17,334,373	FNMA SF 30 YEAR
31415S6N7	5,083,413	FNMA SF 30 YEAR
31415S6P2	1,251,611	FNMA SF 30 YEAR
31415SB50	613,732	FNMA SF 30 YEAR
31415SBP6	790,215	FNMA SF 30 YEAR
31415SBY7	1,090,148	FNMA 15 YEAR
31415SCA8	78,377	FNMA SF 30 YEAR
31415SCF7	674,522	FNMA SF 30 YEAR
31415SCK6	489,141	FNMA SF 30 YEAR
31415SCT7	78,843	FNMA 15 YEAR
31415SCW0	31,046	FNMA 15 YEAR
31415SCZ3	1,623,444	FNMA 15 YEAR
31415SGU0	69,771	FNMA 15 YEAR
31415SH62	11,248,820	FNMA 15 YEAR
31415SH96	4,063,158	FNMA 15 YEAR
31415SHY1	3,887,291	FNMA 15 YEAR
31415SJ60	6,778,753	FNMA SF 30 YEAR
31415SJE3	1,075,507	FNMA 15 YEAR
31415SJJ2	8,763,057	FNMA SF 30 YEAR
31415SKB7	413,339	FNMA 20 YEAR
31415SKE1	8,772,374	FNMA SF 30 YEAR
31415SMP4	1,000,296	FNMA SF 30 YEAR
31415SNH1	17,748	FNMA 15 YEAR
31415SQQ8	1,826,087	FNMA SF 30 YEAR
31415SSD5	17,332,073	FNMA 15 YEAR
31415SSJ2	9,276,262	FNMA 15 YEAR
31415SUR1	24,919,084	FNMA 15 YEAR
31415SUT7	1,283,148	FNMA 15 YEAR
31415SUU4	1,056,496	FNMA 15 YEAR
31415TF70	525,080	FNMA 15 YEAR
31415TH76	100,000	FNMA-GUAR MTG PASS THRU-30YR
31415THD5	818,046	FNMA SF 30 YEAR
31415THJ2	186,726	FNMA SF 30 YEAR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
31415TMM9	31,082,834	FNMA SF 30 YEAR
31415TMN7	33,419,832	FNMA SF 30 YEAR
31415TMQ0	475,357	FNMA SF 30 YEAR
31415TMW7	1,891,243	FNMA ARMS
31415TMZ0	104,792	FNMA 15 YEAR
31415TPT1	344,204	FNMA SF 30 YEAR
31415TPV6	484,874	FNMA SF 30 YEAR
31415TTN0	115,918	FNMA SF 30 YEAR
31415U2B2	1,000,001	FNMA-GUAR MTG PASS THRU-30YR
31415U5J2	1,248,381	FNMA SF 30YR-(PUERTO RICO)
31415U5K9	174,071	FNMA-GUAR MTG PASS THRU-30YR
31415U287	56,677	FNMA SF 30 YEAR
31415V2A2	807,317	FNMA 15 YEAR
31415V2D6	83,248	FNMA SF 30 YEAR
31415V2W4	83,826	FNMA SF 30 YEAR
31415VAX3	401,537	FNMA 15 YEAR
31415VBK0	308,941	FNMA 15 YEAR
31415VVA0	32,093	FNMA 15 YEAR
31415WCP6	641,473	FNMA 15 YEAR
317705AA9	85,000	FNMA 15 YEAR
317705AC5	75,000	FNMA 15 YEAR
317705AP6	100,000	FNMA 15 YEAR
31771J3V0	7,000	FNMA 15 YEAR
31771J3W6	12,884,000	FNMA 15 YEAR
31771J4D9	11,655,000	FNMA 15 YEAR
31771J4J6	3,622,000	FNMA SF 30 YEAR
31771J4N7	1,965,000	FNMA 15 YEAR
31771JKP4	1,150,000	FNMA 15 YEAR
31771JKR0	125,000	FNMA 15 YEAR
31771JKU3	50,000	FNMA SF 30 YEAR
31771JKV1	11,205,000	FNMA SF 30 YEAR
31771JKZ2	2,660,000	FNMA-GUAR MTG PASS THRU-30YR
31771JLD0	3,038,000	FNMA SF 30 YEAR
31771JLH1	3,038,000	FNMA 15 YEAR
31771JMC1	4,513,000	FNMA 15 YEAR
31771JMH0	2,399,000	FNMA SF 30 YEAR
31771JMP2	50,000	FNMA SF 30 YEAR
31771JUR9	25,000	FNMA 15 YEAR
31771JUV0	6,885,000	FNMA-GUAR MTG PASS THRU-30YR
31771JVV9	1,073,000	FNMA-GUAR MTG PASS THRU-30YR
31771JXH8	6,038,000	FNMA SF 30 YEAR
36200B5G8	894,726	FNMA SF 30 YEAR
36200GJC1	15,430	FNMA 15 YEAR
36200KDY0	1,583,086	FNMA 15 YEAR
36200KVA2	1,476,991	FNMA 15 YEAR
36200KXJ1	858,880	FNMA 15 YEAR
36200MDZ3	16,796	FNMA SF 30 YEAR
36200MSA2	244,832	FNMA SF 30 YEAR
36200MVP5	1,250,412	FNMA 15 YEAR
36200MVQ3	236,476	FNMA SF 30 YEAR
36200N4S7	3,199,082	FNMA SF 30 YEAR
36200NDG3	216,737	FNMA SF 30 YEAR
36200NDH1	148,844	FNMA 15 YEAR
36200NFH9	253,867	FNMA 15 YEAR
36200NVV0	223,488	FNMA 15 YEAR
36200NZC8	25,035	FNMA-GUAR MTG PASS THRU-30YR
36200QXA7	178,985	FNMA 15 YEAR
36200V4R1	196,111	FNMA SF 30 YEAR
36200VXZ1	27,617	FNMA SF 30 YEAR
36200WCU3	286,258	FNMA SF 30 YEAR
36201CRF3	1,591	FNMA-GUAR MTG PASS THRU-30YR
36201DU75	72,959	FNMA SF 30 YEAR
36201EHV5	692,873	FNMA SF 30 YEAR
36201FUZ8	1,486	FNMA SF 30 YEAR
36201HJX2	829	FNMA SF 30 YEAR
36201HTA1	197,385	FNMA SF 30 YEAR
36201LUU6	163,168	FNMA 15 YEAR
36201SK65	28,194	FNMA ARMS
36201SWV7	542,277	FNMA-GUAR MTG PASS THRU-30YR
36201SXJ3	227,589	FNMA SF 30 YEAR
36201TFL6	50,018	FNMA-GUAR MTG PASS THRU-30YR
36201YEK8	258,156	FNMA-GUAR MTG PASS THRU-30YR
36202A3E5	2,338	FNMA-GUAR MTG PASS THRU-30YR
36202A3V7	938	FNMA SF 30 YEAR
36202AB30	6,738	FNMA 15 YEAR
36202AM53	47	FNMA-GUAR MTG PASS THRU-30YR
36202AT31	148	FNMA-GUAR MTG PASS THRU-30YR
36202ATE7	329	FNMA-GUAR MTG PASS THRU-30YR
36202AU98	744	FNMA SF 30 YEAR
36202AVS3	930	FNMA-GUAR MTG PASS THRU-30YR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
36202AWV5	301	FNMA SF 30 YEAR
36202AXV4	240	FNMA 15 YEAR
36202AY50	465	FNMA SF 30 YEAR
36202B5N1	8,107	FNMA-GUAR MTG PASS THRU-30YR
36202B5R2	4,863	FNMA-GUAR MTG PASS THRU-30YR
36202B6K6	1,849	FNMA SF 30 YEAR
36202BCU7	36	FNMA SF 30 YEAR
36202BCY9	314	FNMA SF 30 YEAR
36202BG74	49	FNMA-GUAR MTG PASS THRU-30YR
36202BHT5	1,230	FNMA SF 30 YEAR
36202BHZ1	530	FNMA 15 YEAR
36202BMR3	1,913	FNMA ARMS
36202BMV4	1,756	FNMA SF 30 YEAR
36202BP58	170	FNMA-GUAR MTG PASS THRU-30YR
36202BPK5	702	FNMA-GUAR MTG PASS THRU-30YR
36202BRT4	339	FNMA SF 30 YEAR
36202BTF2	17,252	FNMA SF 30 YEAR
36202BTJ4	232	FNMA SF 30 YEAR
36202BWX9	180	FNMA SF 30 YEAR
36202BXZ3	393	FNMA 15 YEAR
36202BY41	102	FNMA-GUAR MTG PASS THRU-30YR
36202C3Z4	8,378	FNMA SF 30 YEAR
36202C4Q3	43,813	FNMA SF 30 YEAR
36202C5T6	60,584	FNMA SF 30 YEAR
36202C5V1	23,366	FNMA 15 YEAR
36202CA78	68,082	FNMA 15 YEAR
36202CCG6	2,078	FNMA SF 30 YEAR
36202CCX9	21,630	FNMA-GUAR MTG PASS THRU-30YR
36202CEM1	4,917	FNMA-GUAR MTG PASS THRU-30YR
36202CGL1	3,256	FNMA 15 YEAR
36202CH97	29,653	FNMA ARMS
36202CK51	3,979	FNMA-GUAR MTG PASS THRU-30YR
36202CK77	2,494	FNMA SF 30 YEAR
36202CLU5	16,342	FNMA ARMS
36202CLY7	4,229	FNMA-GUAR MTG PASS THRU-30YR
36202CMR1	5,418	FNMA-GUAR MTG PASS THRU-30YR
36202CPQ0	1,624	FNMA 15 YEAR
36202CRW5	2,473	FNMA SF 30 YEAR
36202CT84	19,927	FNMA-GUAR MTG PASS THRU-30YR
36202CX65	5,143	FNMA-GUAR MTG PASS THRU-30YR
36202CXB4	20,259	FNMA 15 YEAR
36202CXD0	1,820	FNMA SF 30 YEAR
36202D2G5	324,985	FNMA 15 YEAR
36202D3K5	23,952	FNMA 15 YEAR
36202D8P1	29,702	FNMA 15 YEAR
36202D7L9	2,318,102	FNMA 15 YEAR
36202DA66	149,092	FNMA SF 30 YEAR
36202DC90	283,376	FNMA 15 YEAR
36202DDN8	28,242	FNMA 15 YEAR
36202DFD8	145,199	FNMA-GUAR MTG PASS THRU-30YR
36202DG62	1,741	FNMA SF 30 YEAR
36202DG70	61,517	FNMA-GUAR MTG PASS THRU-30YR
36202DGS4	909	FNMA-GUAR MTG PASS THRU-30YR
36202DJ77	235,598	FNMA ARMS
36202DJQ5	243,523	FNMA SF 30 YEAR
36202DJR3	511,825	FNMA SF 30 YEAR
36202DJR3	511,825	FNMA SF 30 YEAR
36202DJR3	511,825	FNMA-GUAR MTG PASS THRU-30YR
36202DJR3	320,654	FNMA SF 30 YEAR
36202DJS1	3,978	FNMA ARMS
36202DKX8	11,889	FNMA SF 30 YEAR
36202DMC2	89,255	FNMA 15 YEAR
36202DPR8	183,060	FNMA-GUAR MTG PASS THRU-30YR
36202DPU9	459,604	FNMA 15 YEAR
36202DSU6	16,194	FNMA 15 YEAR
36202DXD8	421,487	FNMA 15 YEAR
36202DXU0	880,055	FNMA 15 YEAR
36202DYK1	133,236	FNMA ARMS
36202DZ20	415,798	FNMA SF 30 YEAR
36202DZW4	672,417	FNMA ARMS
36202EDN6	1,433,698	FNMA ARMS
36202EGG8	147,983	FNMA ARMS
36202EGT0	73,152	FNMA-GUAR MTG PASS THRU-30YR
36202EHR3	2,837,681	FNMA SF 30 YEAR
36202EJ26	615,117	FNMA-GUAR MTG PASS THRU-30YR
36202EKB4	184,651	FNMA SF 30 YEAR
36202EKM0	949,817	FNMA 15 YEAR
36202EKY4	60,323	FNMA 20 YEAR
36202EMD8	61,849	FNMA 15 YEAR
36202EMH9	398,346	FNMA-GUAR MTG PASS THRU-30YR

**Schedule A**

Cusip	Par Value	Description
36202EMR7	224,109	FNMA-GUAR MTG PASS THRU-30YR
36202EMS5	114,617	FNMA 15 YEAR
36202EMT3	404,701	FNMA 20 YEAR
36202ENM7	288,950	FNMA 15 YEAR
36202ENX3	4,268,908	FNMA SF 30 YEAR
36202ENZ8	304,191	FNMA SF 30 YEAR
36202EPP8	355,770	FNMA SF 30 YEAR
36202EQ51	413,154	FNMA-GUAR MTG PASS THRU-30YR
36202EQC8	742,772	FNMA 15 YEAR
36202EQK8	460,622	FNMA 15 YEAR
36202EQM4	33,115,923	FNMA 15 YEAR
36202EQP7	2,340,062	FNMA-GUAR MTG PASS THRU-30YR
36202ER43	1,811,964	FNMA-GUAR MTG PASS THRU-30YR
36202ERB7	3,769,033	FNMA SF 30 YEAR
36202ERG6	580,490	FNMA SF 30 YEAR
36202ERT8	232,559	FNMA SF 30 YEAR
36202ES59	1,813,253	FNMA SF 30YR-(PUERTO RICO)
36202ESE0	3,938,330	FNMA SF 30YR-(PUERTO RICO)
36202ET33	2,845,615	FNMA SF 30 YEAR
36202ETB5	4,279,924	FNMA-GUAR MTG PASS THRU-30YR
36202ETE9	470,685	FNMA 15 YEAR
36202ETF6	1,209,496	FNMA-GUAR MTG PASS THRU-30YR
36202ETG4	1,653,191	FNMA 15 YEAR
36202ETM1	1,008,635	FNMA SF 30 YEAR
36202ETN9	2,171,148	FNMA-GUAR MTG PASS THRU-30YR
36202EUM9	4,990,003	FNMA 15 YEAR
36202EVF3	1,882,353	FNMA SF 30 YEAR
36202EVN6	1,237,244	FNMA 15 YEAR
36202EVP1	5,813,258	FNMA 15 YEAR
36202EVQ9	130,936	FNMA 15 YEAR
36202EVR7	1,543,662	FNMA 15 YEAR
36202J5M6	84,946	FNMA-GUAR MTG PASS THRU-30YR
36202J5U6	106,711	FNMA SF 30 YEAR
36202K2Q7	95,025	FNMA 20 YEAR
36202K4L6	481,336	FNMA SF 30 YEAR
36202K4L6	481,336	FNMA SF 30 YEAR
36202K4L6	481,336	FNMA 15 YEAR
36202K4L6	25,328	FNMA ARMS
36202K5J0	408,619	FNMA SF 30 YEAR
36202K5J0	408,619	FNMA-GUAR MTG PASS THRU-30YR
36202K5J0	408,619	FNMA SF 30 YEAR
36202K5J0	408,619	FNMA 15 YEAR
36202K5J0	408,619	FNMA SF 30 YEAR
36202K5J0	408,619	FNMA SF 30 YEAR
36202K5J0	251,880	FNMA-GUAR MTG PASS THRU-30YR
36202K6G5	503,958	FNMA 15 YEAR
36202K6G5	503,958	FNMA SF 30 YEAR
36202K6G5	503,958	FNMA SF 30 YEAR
36202K6G5	503,958	FNMA 15 YEAR
36202K6G5	503,958	FNMA-GUAR MTG PASS THRU-30YR
36202K6G5	219,929	FNMA 15 YEAR
36202K6K8	39,549	FNMA 15 YEAR
36202K7C3	54,322	FNMA SF 30 YEAR
36202K7D1	43,214	FNMA 15 YEAR
36202KAL9	110,366	FNMA SF 30 YEAR
36202KBM6	27,067	FNMA SF 30 YEAR
36202KDW2	6,950	FNMA SF 30 YEAR
36202KDX0	23,441	FNMA-GUAR MTG PASS THRU-30YR
36202KFV2	75,423	FNMA SF 30 YEAR
36202KK95	1,075,458	FNMA SF 30 YEAR
36202KM28	9,005	FNMA 15 YEAR
36202KME2	897,237	FNMA SF 30 YEAR
36202KME2	311,786	FNMA SF 30 YEAR
36202KMG7	898,039	FNMA-GUAR MTG PASS THRU-30YR
36202KMG7	898,039	FNMA SF 30 YEAR
36202KMG7	898,039	FNMA SF 30 YEAR
36202KMG7	898,039	FNMA-GUAR MTG PASS THRU-30YR
36202KMG7	898,039	FNMA SF 30 YEAR
36202KMG7	818,832	FNMA SF 30 YEAR
36202KP82	882,550	FNMA 15 YEAR
36202KP82	882,550	FNMA SF 30 YEAR
36202KP82	882,550	FNMA SF 30 YEAR
36202KP82	149,060	FNMA SF 30 YEAR
36202KXT7	656,929	FNMA SF 30 YEAR
36202KXT7	344,935	FNMA 15 YEAR
36202SBV9	24,432	FNMA SF 30 YEAR
36202SDF2	238,584	FNMA SF 30 YEAR
36202SWU8	315,476	FNMA SF 30 YEAR
36202TUR5	3,877,965	FNMA-GUAR MTG PASS THRU-30YR
36202WY45	698,916	FNMA 15 YEAR

**Schedule A**

Cusip	Par Value	Description
36203ASV9	16,497	FNMA SF 30 YEAR
36203B3L6	8,095	FNMA 15 YEAR
36203BK60	5,408	FNMA ARMS
36203BLJ1	4,300	FNMA SF 30 YEAR
36203BTX2	47,653	FNMA SF 30 YEAR
36203BWQ3	10,038	FNMA SF 30 YEAR
36203CRG9	28,485	FNMA-GUAR MTG PASS THRU-30YR
36203CTY8	16,392	FNMA SF 30 YEAR
36203DGC8	11,186	FNMA 15 YEAR
36203FQL2	5,373	FNMA SF 30YR-(PUERTO RICO)
36203FRW7	16,266	FNMA SF 30 YEAR
36203FT47	17,284	FNMA 30YR (PRE-PAYMENTS)
36203HHN4	7,746	FNMA 15 YEAR
36203HXF3	31,693	FNMA 25 YEAR
36203HXP1	15,081	FNMA 15 YEAR
36203K8K9	15,546	FNMA SF 30 YEAR
36203KPJ7	16,346	FNMA 15 YEAR
36203KPZ1	7,603	FNMA SF 30 YEAR
36203LCU4	671,406	FNMA 15 YEAR
36203LCU4	671,406	FNMA ARMS
36203LCU4	671,406	FNMA 15 YEAR
36203LCU4	349,131	FNMA SF 30 YEAR
36203LL83	21,116	FNMA ARMS
36203LM33	57,789	FNMA SF 30 YEAR
36203LMC3	17,550	FNMA 15 YEAR
36203MHV5	17,111	FNMA ARMS
36203N6L7	7,678	FNMA SF 30 YEAR
36203N7F9	16,193	FNMA SF 30 YEAR
36203N7H5	8,189	FNMA SF 30 YEAR
36203NN95	10,493	FNMA 15 YEAR
36203QH53	28,659	FNMA SF 30 YEAR
36203RPJ2	5,938	FNMA SF 30 YEAR
36203TSZ9	2,320	FNMA ARMS
36203UUZ6	6,554	FNMA 15 YEAR
36203UZ54	32,619	FNMA 10 YEAR
36203VC24	7,224	FNMA SF 30 YEAR
36203VCJ7	15,672	FNMA 15 YEAR
36203W4R6	35,206	FNMA 15 YEAR
36203WMD7	12,494	FNMA SF 30 YEAR
36203YLR3	27,175	FNMA 15 YEAR
36204BLB7	8,927	FNMA SF 30 YEAR
36204DFJ3	107,032	FNMA 15 YEAR
36204HDR8	5,902	FNMA SF 30 YEAR
36204HXC9	10,341	FNMA 15 YEAR
36204QJM3	7,403	FNMA SF 30 YEAR
362051ST7	69	FNMA SF 30 YEAR
362055S50	102	FNMA SF 30 YEAR
362058B99	252	FNMA 15 YEAR
362058FE4	127	FNMA 15 YEAR
362058Q93	263	FNMA 15 YEAR
362059BN6	572	FNMA 15 YEAR
362059C54	156	FNMA SF 30 YEAR
362059DL8	156	FNMA ARMS
362059WW3	50	FNMA ARMS
362059XQ5	40	FNMA SF 30 YEAR
362059Z83	54	FNMA SF 30 YEAR
36205BSA1	2,536	FNMA 15 YEAR
36205C7H7	23,647	FNMA 15 YEAR
36205F5X7	232,510	FNMA 15 YEAR
36205FWS8	128,842	FNMA 15 YEAR
36205GSD7	12,171	FNMA SF 30 YEAR
36205JTC9	12	10 IO/20YEAR AM POOLS
36205M5S3	6,857	FNMA SF 30 YEAR
36205MRV6	36,458	FNMA SF 30 YEAR
36205XCV4	680,892	FNMA ARMS
362060DC6	139	FNMA SF 30 YEAR
362060KG9	16	FNMA 15 YEAR
362060SB2	42	FNMA 15 YEAR
362060TU9	46	FNMA 15 YEAR
362061AC7	133	FNMA 15 YEAR
362061J46	48	FNMA SF 30 YEAR
362061LH4	529	FNMA SF 30 YEAR
362061MP5	28	FNMA 15 YEAR
362061Q97	35	FNMA 15 YEAR
362061QM6	13	FNMA SF 30 YEAR
362061QR7	331	FNMA SF 30 YEAR
362061UM3	165	FNMA 15 YEAR
362061UN1	31	FNMA SF 30 YEAR
362061VH3	158	FNMA SF 30 YEAR
362062B26	38	FNMA SF 30 YEAR



**Schedule A**

Cusip	Par Value	Description
362062BG5	85	FNMA SF 30 YEAR
362062BP5	8	FNMA SF 30 YEAR
362062CA7	107	FNMA SF 30 YEAR
362062FH9	275	FNMA 15 YEAR
362062JM4	237	FNMA SF 30 YEAR
362062K67	77	FNMA 25 YEAR
362062QZ7	3,099	FNMA SF 30 YEAR
3620632J7	193	FNMA SF 30 YEAR
362063EM7	939	FNMA SF 30 YEAR
362065DP6	36	FNMA SF 30 YEAR
362065Q31	155	FNMA SF 30 YEAR
3620664J8	85	FNMA SF 30 YEAR
362066X23	2,370	FNMA SF 30 YEAR
362067BW9	16	FNMA SF 30 YEAR NEWPFN30
362067EG1	5,155	FNMA 15 YEAR
362067UQ1	1,064	FNMA SF 30 YEAR
362068JG4	379	FNMA SF 30 YEAR
3620696Z4	584	FNMA ARMS
362068ENU5	1,914,953	FNMA SF 30 YEAR
36206FYM8	957	FNMA SF 30 YEAR
36206PSC5	8,456	FNMA SF 30 YEAR
36206PTV2	3,087	FNMA SF 30 YEAR
36206RTJ5	215,803	FNMA SF 30 YEAR
36206SA61	58,126	FNMA SF 30 YEAR
362073DQ8	27	FNMA SF 30 YEAR
362073JY5	541	FNMA 15 YEAR
362076WL1	1,084	FNMA 15 YEAR
362076AE7	120	FNMA 15 YEAR
36207EU77	14,344	FNMA SF 30 YEAR
36207FCV1	19,601	FNMA SF 30 YEAR
36207GLJ6	11,796	FNMA 15 YEAR
36207J4H3	59,953	FNMA 15 YEAR
36207KN55	1,742	FNMA-GUAR MTG PASS THRU-30YR
36207LGZ5	4,592	FNMA SF 30 YEAR
36207VCM6	107,382	FNMA SF 30 YEAR
3620893G7	50	FNMA SF 30 YEAR
36208AEN7	870,649	FNMA ARMS
36208AEN7	212,091	FNMA SF 30 YEAR
36208AEP2	778,574	FNMA SF 30 YEAR
36208AEP2	312,754	FNMA SF 30 YEAR
36208AEQ0	526,271	FNMA 15 YEAR
36208AER8	821,589	FNMA 15 YEAR
36208AER8	349,976	FNMA 15 YEAR
36208AES6	663,891	FNMA SF 30 YEAR
36208AES6	248,519	FNMA SF 30 YEAR
36208AZN4	50,448,353	FNMA SF 30 YEAR
36208AZN4	50,448,353	FNMA SF 30 YEAR
36208AZN4	50,448,353	FNMA SF 30 YEAR
36208AZN4	50,448,353	FNMA SF 30YR-(PUERTO RICO)
36208AZN4	20,853,807	FNMA SF 30 YEAR
36208CKZ9	6,260	FNMA 15 YEAR
36208RXT6	6,379	FNMA SF 30 YEAR
362092R42	44	FNMA SF 30 YEAR
362093CY0	1,784	FNMA 15 YEAR
362095FP1	671	FNMA SF 30 YEAR
36209EVL3	172,379	FNMA 15 YEAR
36209G5L7	1,931,616	FNMA 15 YEAR
36209VHB3	124,136	FNMA SF 30 YEAR
36209YN46	615,851	FNMA SF 30 YEAR
362100VS5	158	FNMA SF 30 YEAR
362103ZB2	1,142	FNMA SF 30 YEAR
36210AK63	1,507	FNMA 15 YEAR
36210J4V7	5,722	FNMA 15 YEAR
36210L4Z3	2,981	FNMA SF 30 YEAR
36210NGG8	2,485,397	FNMA SF 30 YEAR
36210WRH4	610	FNMA 15 YEAR
36211CHV7	2,931	FNMA SF 30 YEAR
36211EAB4	324,758	FNMA 15 YEAR
36211FQZ1	337	FNMA 15 YEAR
36211JR82	1,546,004	FNMA 15 YEAR
36211JSH1	3,606,840	FNMA SF 30 YEAR
36211MUZ1	36,928	MID LOAN FANNIE MAE 30 YR
36211RHK8	237,354	FNMA 15 YEAR
36211RJB6	1,539	FNMA SF 30 YEAR
36211RXB0	937,173	FNMA SF 30 YEAR
36211UJK9	1,225,864	FNMA SF 30 YEAR
36211UJM5	1,861,919	FNMA SF 30 YEAR
36211URU8	125,500	FNMA 15 YEAR
36212AYV1	205	FNMA SF 30 YEAR
36212D2E8	297,316	FNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
36212D2G3	182,962	FNMA SF 30 YEAR
36212D2Q1	1,042,448	FNMA SF 30 YEAR
36212D3E7	820,932	FNMA 15 YEAR
36212D3H0	756,487	FNMA SF 30 YEAR
36212D4R7	861,989	FNMA SF 30 YEAR
36212D4W6	1,055,985	FNMA SF 30 YEAR
36212D4Y2	304,309	FNMA SF 30 YEAR
36212D5A3	103,966	FNMA SF 30 YEAR
36212D5H8	466,097	FNMA 15 YEAR
36212D5M7	842,102	FNMA FIXED RATE
36212DZ85	151,033	FNMA SF 30 YEAR
36212EBL0	403	FNMA 15 YEAR
36212M6F1	529,986	FNMA SF 30 YEAR
36212TG24	1,457	FNMA 15 YEAR
36212UG47	1,391	FNMA 15 YEAR
36213CWC9	855,665	FNMA SF 30 YEAR
36213EP59	549,145	FNMA SF 30 YEAR
36213EUP9	56,410	FNMA SF 30 YEAR
36213EYQ3	121,762	FNMA SF 30 YEAR
36213FF57	156,290	FNMA SF 30 YEAR
36213FMT7	434,245	FNMA SF 30 YEAR
36213FPR8	611,107	FNMA SF 30 YEAR
36213JKA2	7,412	FNMA 15 YEAR
36213MWX2	631,386	FNMA SF 30 YEAR
36213S2M6	183,229	FNMA SF 30 YEAR
36213TYS6	1,203	FNMA SF 30 YEAR
36213U3X6	466,482	FNMA ARMS
36213UX70	184,050	FNMA SF 30 YEAR
36214C4Y2	25	FNMA SF 30 YEAR
36214GWA4	10,784	FNMA SF 30 YEAR
36214JJD7	1,832	FNMA SF 30 YEAR
36215JG86	7,580	FNMA SF 30 YEAR
36215WRR7	476	FNMA SF 30 YEAR
362161LA7	2,375	FNMA SF 30 YEAR
362162NS4	6,061	FNMA SF 30YR-(PUERTO RICO)
36216AVA6	575	FNMA SF 30YR-(PUERTO RICO)
36216BT33	190	FNMA SF 30YR-(PUERTO RICO)
36216LPY7	1,738	FNMA SF 30YR-(PUERTO RICO)
36216PZN1	14,885	FNMA SF 30YR-(PUERTO RICO)
36216Q4J2	2,707	FNMA 15 YEAR
36216QH41	1,015	FNMA SF 30YR-(PUERTO RICO)
36216VGA7	380	FNMA 15 YEAR
362176MA4	107,223	FNMA SF 30YR-(PUERTO RICO)
36217J4G3	58,219	FNMA SF 30YR-(PUERTO RICO)
36217PAK3	2,235	FNMA SF 30YR-(PUERTO RICO)
36218AAV1	6,998	FNMA 15 YEAR
36218KTY3	12,517	FNMA SF 30 YEAR
36218LAY1	395	FNMA 15 YEAR
36218SF82	608	FNMA 15 YEAR
36218SUC2	263	FNMA SF 30 YEAR
362191AQ1	3,656	FNMA 15 YEAR
362191HY7	24,028	FNMA SF 30 YEAR
362194A83	11,528	FNMA 15 YEAR
362197K46	36,347	FNMA SF 30 YEAR
36219J5N5	2,941	FNMA SF 30 YEAR
36219L5C4	2,809	FNMA SF 30 YEAR
36219MQN5	773	FNMA 15 YEAR
36219ND23	37,053	FNMA SF 30 YEAR
36219P5H4	88,273	FNMA SF 30 YEAR
36219RM99	77,930	FNMA 15 YEAR
36219RMV0	36,982	FNMA SF 30 YEAR
362200GB7	54,170	FNMA SF 30 YEAR
362200WN3	2,133	FNMA SF 30 YEAR
362202JM6	51,816	FNMA SF 30 YEAR
362202Z89	48,932	FNMA 15 YEAR
362202ZJ5	31,817	FNMA SF 30 YEAR
362204SA8	127,493	FNMA 15 YEAR
362204SB6	56,940	FNMA SF 30 YEAR
362208WE6	84,585	FNMA SF 30 YEAR
36220ALF0	24,071	FNMA SF 30 YEAR
36220ALV5	70,586	FNMA SF 30 YEAR
36220CKK6	57,945	FNMA 15 YEAR
36220CL41	69,613	FNMA 15 YEAR
36220CLR0	100,577	FNMA SF 30 YEAR
36220HT34	413	FNMA SF 30 YEAR
36220KA45	112,152	FNMA SF 30 YEAR
36220KAK9	53,586	FNMA SF 30 YEAR
36220KAN3	42,396	FNMA SF 30 YEAR
36220KB77	97,810	FNMA SF 30 YEAR
36220KCG6	30,944	FNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
36220KCM3	24,821	FNMA SF 30 YEAR
36220LAY7	71,794	FNMA 15 YEAR
36220M7K9	308	FNMA 15 YEAR
36220NBP1	194	FNMA SF 30 YEAR
36220TA38	206	FNMA 15 YEAR
36220UF30	18,489	FNMA SF 30 YEAR
36223AE81	63,039	FNMA SF 30 YEAR
36223AFG2	247,126	FNMA SF 30 YEAR
36223AFP2	229,580	FNMA SF 30 YEAR
36223ATR3	99,236	FNMA SF 30 YEAR
36223ATS1	223,952	FNMA SF 30 YEAR
36223ATU6	315,815	FNMA SF 30 YEAR
36223ATW2	80,029	FNMA 15 YEAR
36223ATY8	231,330	FNMA SF 30 YEAR
36223BCV0	77,439	FNMA SF 30 YEAR
36223DX35	57,553	FNMA SF 30 YEAR
36223DYG5	99,943	FNMA SF 30 YEAR
36223ET53	43,788	FNMA SF 30 YEAR
36223FC25	55,158	FNMA SF 30 YEAR
36223M2B1	37,431	FNMA SF 30 YEAR
36223M2C9	89,745	FNMA SF 30 YEAR
36223MLT1	48,002	FNMA 15 YEAR
36223NCF9	692	FNMA SF 30 YEAR
36223QK63	1,390	FNMA SF 30 YEAR
36223QW37	163,307	FNMA SF 30 YEAR
36223QW66	40,222	FNMA SF 30 YEAR
36223QWX1	58,559	FNMA SF 30 YEAR
36223QWY9	250,546	FNMA 15 YEAR
36223QWZ6	90,544	FNMA SF 30 YEAR
36223RAL9	1,665	FNMA SF 30 YEAR
36223S8U2	192,156	FNMA SF 30 YEAR
36223S6V0	28,017	FNMA SF 30 YEAR
36223TFM8	57,518	FNMA SF 30 YEAR
36223WA81	1,629	FNMA ARMS
36223XRY0	11,053	FNMA ARMS
36223YVM9	24,054	FNMA ARMS
36224DC37	10,748	FNMA SF 30 YEAR
36224EHK2	59,874	FNMA SF 30 YEAR
36224HM45	8,123	FNMA SF 30 YEAR
36224HMY9	66,790	FNMA 15 YEAR
36224HNB8	3,780	FNMA SF 30 YEAR
36224LVB0	171,078	FNMA SF 30 YEAR
36224MLJ2	8,413	FNMA SF 30 YEAR
36224RLJ1	18,214	FNMA SF 30 YEAR
36224SA28	20,437	FNMA SF 30 YEAR
36224SLL4	5,887	10 IO/20YEAR AM POOLS
36224UHQ3	36,494	FNMA SF 30 YEAR
36224VRG2	32,067	FNMA SF 30 YEAR
36224VWQ4	18,208	FNMA SF 30 YEAR
36224YVT3	7,980	10 IO/20YEAR AM POOLS
36224YXF1	16,360	FNMA SF 30 YEAR
36224YYS2	8,728	FNMA SF 30 YEAR
36225A2E9	34,486	FNMA 15 YEAR
36225AAU4	1,678	FNMA SF 30 YEAR
36225ABQ2	80,358	FNMA SF 30 YEAR
36225AE22	9,701	FNMA SF 30 YEAR
36225AEP1	287,418	FNMA SF 30 YEAR
36225AEP1	178,085	FNMA SF 30 YEAR
36225AFD7	16,720	FNMA 15 YEAR
36225AHA1	76,192	FNMA 15 YEAR
36225AHA1	6,862	FNMA SF 30 YEAR
36225AJG6	88,175	FNMA 15 YEAR
36225ANC0	2,996	FNMA-GUAR MTG PASS THRU-30YR
36225AND8	4,889	FNMA-GUAR MTG PASS THRU-30YR
36225APX2	328,584	FNMA-GUAR MTG PASS THRU-30YR
36225AVP2	215,466	FNMA SF 30 YEAR
36225AWQ9	7,775	FNMA 15 YEAR
36225B2G2	1,217,251	FNMA SF 30 YEAR
36225B2V9	198,547	FNMA SF 30 YEAR
36225B3D8	902,820	FNMA 10 YEAR
36225B831	87,429	FNMA 15 YEAR
36225B8C55	139,078	FNMA 15 YEAR
36225BGS1	1,821,513	FNMA 20 YEAR
36225BGW2	82,092	FNMA SF 30 YEAR
36225BM98	29,428	FNMA SF 30 YEAR
36225BMZ8	4,392	FNMA SF 30 YEAR
36225BRA8	1,504,820	FNMA SF 30 YEAR
36225BRA8	902,892	FNMA 10 YEAR
36225BT24	50,816	FNMA 15 YEAR
36225BTQ1	165,741	FNMA SF 30YR-(PUERTO RICO)

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
36225BW2	274,987	FNMA SF 30 YEAR
36225BYC8	627,307	FNMA 10 YEAR
36225C3M6	53,931	FNMA 20 YEAR
36225C8K7	47,588	FNMA SF 30 YEAR
36225CAM8	88,205	FNMA SF 30 YEAR
36225CDZ8	130,533	FNMA 15 YEAR
36225CM29	339,931	HIGH LOAN FANNIE MAE 30 YR
36225CQY5	39,886	FNMA SF 30YR-(PUERTO RICO)
36225CRE8	55,639	FNMA 10 YEAR
36225CS31	2,076,306	FNMA 10 YEAR
36225CS60	423,790	FNMA RELO 30 YEAR
36225CTQ9	234,939	FNMA SF 30 YEAR
36225CV78	2,263,241	FNMA 15 YEAR
36225CYZ3	3,750,307	FNMA SF 30 YEAR
36225CZK5	5,789,286	FNMA 10 YEAR
36225DH49	8,119,429	FNMA 20 YEAR
36225EKA9	861,398	FNMA 20 YEAR
36225ELU4	2,722,842	FNMA 20 YEAR
36241KFV5	211,680	FNMA 20 YEAR
36241KL71	336,009	FNMA 20 YEAR
36241KML9	78,470	FNMA SF 30 YEAR
36241KPD4	139,573	FNMA SF 30 YEAR
36241KSV1	30,190	FNMA SF 30 YEAR
36241KUF3	463,050	FNMA SF 30 YEAR
36290QYN9	777	FNMA SF 30 YEAR
36290R4Y6	467,234	FNMA SF 30 YEAR
36290RT60	2,460,899	FNMA SF 30 YEAR
36290RU43	847,486	FNMA SF 30 YEAR
36290TWW5	13,923	FNMA SF 30 YEAR
36290UBZ8	675,720	FNMA SF 30 YEAR
36290UFK7	163,528	FNMA SF 30 YEAR
36290UGN0	28,669	FNMA SF 30 YEAR
36290UGT7	84,368	FNMA SF 30 YEAR
36290UH74	95,803	FNMA SF 30 YEAR
36290UKB1	153,538	FNMA 20 YEAR
36290V5S9	1,001,385	FNMA 20 YEAR
36290VKN3	156,423	FNMA 20 YEAR
36290VXH2	173,182	FNMA SF 30 YEAR
36290WHF2	212,486	FNMA SF 30 YEAR
36291EX97	49,416	FNMA SF 30 YEAR
36291LKS3	105,451	FNMA SF 30 YEAR
36291MMH3	272,999	FNMA SF 30 YEAR
36291NCR0	134,707	FNMA SF 30 YEAR
36291T4H8	678,638	FNMA 20 YEAR
36292ASR0	211,965	FNMA 20 YEAR
36292C3Q5	14,494	FNMA 10 YEAR
36292CH31	278,682	FNMA 10 YEAR
36292DQJ4	110,155	FNMA 10 YEAR
36292FJC2	103,130	FNMA 15 YEAR
36292GHN8	176,627	FNMA 10 YEAR
36292HR70	3,090,340	FNMA 10 YEAR
36292HRQ8	219,306	FNMA 10 YEAR
36292JFU8	131,514	FNMA 10 YEAR
36292JMG1	288,917	FNMA 20 YEAR
36292LFX7	215,450	FNMA 20 YEAR
36292MDL3	1,218,297	FNMA 15 YEAR
36294N5L8	205,483	FNMA 15 YEAR
36294PBR3	1,078,776	FNMA SF 30 YEAR
36294QU82	43,958	FNMA 15 YEAR
36294RAM1	1,114,239	FNMA 10 YEAR
36294SFX0	188,891	FNMA 15 YEAR
36294SH63	257,165	FNMA SF 30 YEAR
36294SLB1	1,288,954	FNMA SF 30 YEAR
36294SNA1	55,946	FNMA SF 30 YEAR
36294SPA9	290,892	FNMA SF 30 YEAR
36294VRC8	973,601	FNMA SF 30 YEAR
36294WMH8	475,268	FNMA 15 YEAR
36294WYL8	516,629	FNMA 15 YEAR
36294XAK2	215,220	FNMA 15 YEAR
36294XW51	6,168	FNMA 15 YEAR
36295ABV8	311,409	FNMA SF 30 YEAR
36295ACD5	84,260	FNMA SF 30 YEAR
36295AWG6	34,771	FNMA SF 30 YEAR
36295DZH5	1,170	FNMA ARMS
36295FC51	1,599,916	FNMA ARMS
36295FCZ5	1,845,314	FNMA ARMS
36295FDA9	723,606	HIGH LOAN FANNIE MAE 30 YR
36295GP71	318,624	FNMA 30YR (LOW LOANS)
36295GX80	3,416,000	FNMA SF 30 YEAR
36295GXV9	2,048,518	FNMA 15 YEAR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
36295GXW7	1,390,487	FNMA 15 YEAR
36295H7A2	120,096	FNMA 15 YEAR
36295H7H7	131,551	FNMA 15 YEAR
36295HME7	154,174	FNMA 15 YEAR
36295HRG7	98,697	FNMA SF 30 YEAR
36295JKW5	1,004,604	FNMA SF 30 YEAR
36295KFY4	1,114,442	FNMA SF 30 YEAR
36295KKW2	3,113,815	FNMA SF 30 YEAR NEWPFN30
36295KU27	921,827	FNMA SF 30 YEAR
36295LKM2	58,603	FNMA 15 YEAR
36295M6V6	3,238,239	FNMA 15 YEAR
36295MH36	74,770	FNMA SF 30 YEAR
36295NBF3	342,430	FNMA SF 30 YEAR
36295NJQ1	3,579,052	FNMA SF 30 YEAR NEWPFN30
36295NM20	571,290	FNMA SF 30 YEAR NEWPFN30
36295NM95	456,853	FNMA SF 30 YEAR NEWPFN30
36295NMY0	680,180	FNMA 15 YEAR
36295NNA1	153,238	FNMA SF 30 YEAR
36295P5N8	2,950,806	FNMA 15 YEAR
36295PHF2	83,695	FNMA SF 30 YEAR
36295PNB4	159,350	FNMA 15 YEAR
36295PQQ8	385,392	10 IO/20YEAR AM POOLS
36295PSB9	199,556	10 IO/20YEAR AM POOLS
36295PUZ3	682,539	FNMA SF 30 YEAR
36295PW32	202,418	FNMA 15 YEAR
36295QKR0	386,700	FNMA SF 30 YEAR
36295RV62	2,056,897	FNMA SF 30 YEAR
36295RV70	1,073,215	FNMA SF 30 YEAR
36295RVL9	2,899,855	FNMA SF 30 YEAR
36295RVM7	1,320,589	FNMA SF 30 YEAR
36295TSH6	206,319	FNMA SF 30 YEAR
36295UEC1	13,787	FNMA 15 YEAR
36295VNZ8	187,513	FNMA SF 30 YEAR
36295W8M4	45,517	FNMA 15 YEAR
36295WDJ3	134,376	FNMA SF 30 YEAR
36295WJ73	1,228,040	FNMA SF 30 YEAR
36295XX59	29,443	FNMA SF 30 YEAR
36295YHS5	12,965	FNMA SF 30 YEAR
36296A3P7	496,435	FNMA SF 30 YEAR
36296A3T9	1,505,365	FNMA SF 30 YEAR
36296AFX7	240,289	10 IO/20YEAR AM POOLS
36296ARF3	503,784	10 IO/20YEAR AM POOLS
36296B4N9	923,067	10 IO/20YEAR AM POOLS
36296BBM3	1,144,459	FNMA 15 YEAR
36296BFA5	85,825	FNMA RELO 30 YEAR
36296C4P2	4,595,219	FNMA SF 30 YEAR
36296CB58	1,882,639	FNMA SF 30 YEAR
36296CJX9	34,867	FNMA SF 30 YEAR
36296D2E7	3,730,322	FNMA SF 30 YEAR
36296DD39	48,412	10 IO/20YEAR AM POOLS
36296DYA0	2,136,897	10 IO/20YEAR AM POOLS
36296DYS1	4,681,102	FNMA SF 30 YEAR
36296DZM3	2,580,147	FNMA 20 YEAR
36296EST9	6,660	FNMA 20 YEAR
36296EDC7	2,333,871	FNMA 15 YEAR
36296EDD5	1,563,796	FNMA 15 YEAR
36296FCL5	82,107	FNMA SF 30 YEAR
36296FJX2	1,084,455	FNMA 15 YEAR
36296FS81	10,815,178	FNMA SF 30 YEAR
36296G3Z2	3,213,102	FNMA SF 30 YEAR
36296GDJ7	184,046	FNMA SF 30 YEAR
36296GEE7	74,350	FNMA 15 YEAR
36296GNB3	2,758,693	FNMA SF 30 YEAR
36296GNC1	1,777,385	FNMA SF 30 YEAR
36296GNR8	2,282,452	FNMA 15 YEAR
36296GRA1	3,369,721	FNMA RELO 30 YEAR
36296GTK7	41,797	FNMA SF 30 YEAR
36296HG37	173,157	FNMA SF 30 YEAR
36296HLZ0	100,386	FNMA 15 YEAR
36296HQ36	50,430	10 IO/20YEAR AM POOLS
36296HV55	2,917,425	FNMA 15 YEAR
36296HVQ9	421,323	FNMA 15 YEAR
36296KPV8	852,600	FNMA SF 30 YEAR
36296KS29	3,221,793	FNMA SF 30 YEAR
36296KSU7	379,585	FNMA SF 30 YEAR
36296LV98	79,138	FNMA SF 30 YEAR
36296LWC0	28,506	FNMA 15 YEAR (LOW LOANS)
36296LWD8	71,460	FNMA SF 30 YEAR
36296MLP1	219,789	FNMA SF 30 YEAR
36296MLW6	990,803	FNMA SF 30 YEAR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
36296MP36	288,337	FNMA 15 YEAR
36296MQC5	362,684	FNMA SF 30 YEAR
36296MQE1	68,077	FNMA SF 30 YEAR
36296N2W5	1,798,788	10 IO/20YEAR AM POOLS
36296N3M6	1,055,942	FNMA SF 30 YEAR
36296N3T1	85,529	FNMA SF 30 YEAR
36296NYL4	249,681	FNMA SF 30 YEAR
36296NZ82	2,692,975	FNMA SF 30 YEAR
36296NZ90	427,262	FNMA 15 YEAR
36296NZA7	694,267	FNMA SF 30 YEAR
36296NZK5	612,392	FNMA SF 30 YEAR
36296NZL3	485,904	FNMA SF 30 YEAR
37610VAB1	4,106,125	FNMA 15 YEAR
383739SP0	5,040,348	FNMA SF 30 YEAR
383739RB7	75,013	10 IO/20YEAR AM POOLS
38373MAP5	5,500,000	FNMA SF 30 YEAR
38373MC57	43,547,898	FNMA 15 YEAR
38373MC57	43,547,898	FNMA SF 30 YEAR
38373MC57	13,093,440	FNMA 15 YEAR
38373MD56	2,093,257	FNMA SF 30 YEAR
38373SCT2	44,028,061	FNMA 15 YEAR
38373SCT2	6,252,622	FNMA 15 YEAR
38373TKN4	2,035,965	FNMA SF 30 YEAR
38373TY41	2,370,695	FNMA 15 YEAR
38373V4X5	2,267,470	FNMA SF 30 YEAR
3837427X5	49,135,834	FNMA SF 30 YEAR
3837427Z0	2,314,712	FNMA SF 30 YEAR
3837428A4	10,611,539	FNMA SF 30 YEAR
3837428D8	13,489,008	10 IO/20YEAR AM POOLS
383742RD7	1,348,480	FNMA SF 30 YEAR
383742RJ4	2,482,533	10 IO/20YEAR AM POOLS
383742RT2	3,331,751	10 IO/20YEAR AM POOLS
383742SG9	4,424,635	10 IO/20YEAR AM POOLS
38374BTZ8	900,000	FNMA SF 30 YEAR
38374BVY6	4,195,685	FNMA SF 30 YEAR
38374CC33	570,862	FNMA SF 30 YEAR
38374CT27	107,992	FNMA SF 30 YEAR
38374D3Z0	5,869,652	FNMA SF 30 YEAR
38374D4W6	13,396,086	FNMA 15 YEAR
38374D5K1	884,348	FNMA SF 30 YEAR
38374DDE6	5,772,958	10 IO/20YEAR AM POOLS
38374DDG1	39,793,616	10 IO/20YEAR AM POOLS
38374FTH7	2,546,831	FNMA 15 YEAR
38374GGE6	20,471,683	FNMA 15 YEAR
38374GGE6	13,401,647	FNMA 15 YEAR
38374GRQ7	485,051	FNMA SF 30 YEAR
38374KBP7	26,587,354	FNMA SF 30 YEAR
38374KBP7	7,691,402	10 IO/20YEAR AM POOLS
38374KV67	500,000	10 IO/20YEAR AM POOLS
38374LN64	12,309,336	FNMA SF 30 YEAR
38374LU66	34,133,305	10 IO/20YEAR AM POOLS
38374LU66	18,204,429	10 IO/20YEAR AM POOLS
38374N3Q8	34,077,430	FNMA 15 YEAR
38374N3Q8	34,077,430	FNMA 25 YEAR
38374N3W5	34,357,512	FNMA SF 30 YEAR
38374N3W5	34,357,512	FNMA SF 30 YEAR
38374NPR2	35,101,883	10 IO/20YEAR AM POOLS
38374NST5	1,788,339	FNMA SF 30 YEAR
38374NX51	34,077,430	FNMA SF 30 YEAR
38374NZ83	20,509,421	FNMA SF 30 YEAR
38375JJJ5	145,016	FNMA SF 30 YEAR
38375JP90	106,879	FNMA SF 30 YEAR
38375JQ73	36,302,554	FNMA SF 30 YEAR
38375JQ81	1,396,253	10 IO/20YEAR AM POOLS
38375JSR7	7,207,054	FNMA SF 30 YEAR
38375JST3	5,974,701	FNMA SF 30 YEAR
38375JSY2	341,065	FNMA SF 30 YEAR
38375JSZ9	44,338,552	FNMA SF 30 YEAR
38375JSZ9	4,774,921	FNMA SF 30 YEAR
38375JTD7	42,655,370	FNMA SF 30 YEAR
38375JTD7	42,655,370	FNMA SF 30 YEAR
38375JTD7	7,948,171	FNMA 15 YEAR
38375JTS4	36,495,750	FNMA SF 30 YEAR
38375JTV7	28,100,045	FNMA SF 30 YEAR
38375K3K6	7,988,441	FNMA SF 30 YEAR
38375QJM2	9,852,583	FNMA SF 30 YEAR
38375QJP5	17,293,748	FNMA SF 30 YEAR
38375QJS9	17,348,466	FNMA SF 30 YEAR
38375XHK3	19,646,769	FNMA SF 30 YEAR
38375XHL1	6,800,805	FNMA SF 30 YEAR

**Schedule A**

Cusip	Par Value	Description
38375XHN7	49,116,923	10 IQ/20YEAR AM POOLS
38375XNY6	22,575,596	FNMA SF 30 YEAR
38375XPA8	6,532,500	FNMA SF 30 YEAR
38375XPB4	49,616,700	FNMA 15 YEAR
38375YDF8	34,502,639	FNMA SF 30 YEAR
3837H0RT2	855,617	FNMA SF 30 YEAR
3837H0RT2	171,123	FNDUSTARM FANNIE MAE
3837H0YQ0	33,739	10 IQ/20YEAR AM POOLS
3837H13L3	2,033,785	10 IQ/20YEAR AM POOLS
3837H13L3	1,220,259	10 IQ/20YEAR AM POOLS
3837H1BK6	160,084	FNMA SF 30 YEAR
3837H2FF1	36,707	FNMA SF 30 YEAR
3837H2QQ5	2,603,133	10 IQ/20YEAR AM POOLS
3837H3QJ9	2,923,153	10 IQ/20YEAR AM POOLS
3837H4NY7	3,760,002	10 IQ/20YEAR AM POOLS
459056JH1	34,000	10 IQ/20YEAR AM POOLS
76116EBP4	212,000	10 IQ/20YEAR AM POOLS
76116EBQ2	4,674,000	10 IQ/20YEAR AM POOLS
76116EBW9	10,000	FNMA SF 30 YEAR
76116EBX7	1,000	FNMA SF 30 YEAR
76116EBZ2	1,261,000	FNMA SF 30 YEAR
76116EEY2	2,000	FNMA SF 30 YEAR
76116EFA3	1,000	FNMA SF 30 YEAR
76116EFF2	521,000	FNMA SF 30 YEAR
76116EFG0	100,000	FNMA ARMS
76116EFH8	522,000	FNMA SF 30 YEAR
76116EFJ4	9,882,000	FNMA SF 30 YEAR
76116EFL9	9,054,000	FNMA SF 30 YEAR
76116EFM7	180,000	FNMA SF 30 YEAR
76116EFN5	8,219,000	FNMA 15 YEAR
76116EGN4	1,000	FNMA SF 30 YEAR
76116EGP9	40,000	FNMA SF 30 YEAR
76116FAA5	50,000,000	FNMA SF 30 YEAR
76116FAA5	50,000,000	FNMA SF 30 YEAR
76116FAA5	14,150,000	FNMA SF 30 YEAR
76116FAC1	50,000,000	FNMA SF 30 YEAR
76116FAC1	50,000,000	FNMA 15 YEAR
76116FAC1	50,000,000	FNMA SF 30 YEAR
76116FAC1	50,000,000	FNMA SF 30 YEAR
76116FAC1	46,396,000	FNMA 15 YEAR
76116FAD9	50,000,000	FNMA 15 YEAR
76116FAD9	50,000,000	FNMA ARMS
76116FAD9	28,376,000	FNMA ARMS
76116FAE7	17,000,000	FNMA ARMS
880591CJ9	50,000,000	FNMA 15 YEAR
880591CJ9	50,000,000	FNMA 15 YEAR
880591CJ9	39,481,000	FNMA SF 30 YEAR
880591CK6	24,210,000	MID LOAN FANNIE MAE 30 YR
880591CP5	1,985,000	FNMA SF 30 YEAR
880591CS9	50,000,000	FNMA 15 YEAR
880591CS9	50,000,000	FNMA SF 30 YEAR
880591CS9	50,000,000	FNMA 30YR (LOW LOANS)
880591CS9	50,000,000	MID LOAN FANNIE MAE 30 YR
880591CS9	50,000,000	FNMA SF 30 YEAR
880591CS9	50,000,000	FNMA 15 YEAR
880591CS9	50,000,000	FNMA 30YR (LOW LOANS)
880591CS9	50,000,000	FNMA 30YR (LOW LOANS)
880591CS9	50,000,000	FNMA 30YR (LOW LOANS)
880591CS9	13,615,000	FNMA 30YR (LOW LOANS)
880591CU4	50,000,000	FNMA 30YR (LOW LOANS)
880591CU4	42,732,000	FNMA SF 30 YEAR
880591CW0	3,525,000	FNMA 30YR (LOW LOANS)
880591DM1	50,000,000	FNMA 30YR (LOW LOANS)
880591DM1	50,000,000	FNMA 30YR (LOW LOANS)
880591DM1	40,221,000	FNMA 30YR (LOW LOANS)
880591DS8	15,270,000	FNMA SF 30 YEAR
880591DT6	16,000	FNMA SF 30 YEAR
880591DW9	10,000	FNMA SF 30 YEAR
88059FAV3	270,000	FNMA 15 YEAR
911760LZ7	6,705,479	FNMA SF 30 YEAR
911760LZ7	6,705,479	FNMA SF 30 YEAR
911760LZ7	6,705,479	FNMA 15 YEAR
911760LZ7	1,290,652	FNMA SF 30 YEAR NEWPFN30
912795J26	100,000	FNMA 15 YEAR
912795J26	300,000	FNMA 15 YEAR
912795J77	800,000	FNMA 15 YEAR
912795K59	1,400,000	FNMA 15 YEAR
912795K75	100,000	FNMA SF 30 YEAR
912795K75	200,000	FNMA SF 30 YEAR
912795S26	100,000	HIGH LOAN FANNIE MAE 30 YR

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
912795S28	300,000	FNMA SF 30 YEAR
912800AA7	3,745,000	FNMA ARMS
912803AA1	165,000	FNMA SF 30 YEAR
912803AC7	8,000	FNMA SF 30 YEAR
912803AE3	74,000	FNMA SF 30 YEAR
912803AF0	86,000	FNMA SF 30 YEAR
912803AK9	99,000	FNMA SF 30 YEAR
912803AL7	200,000	FNMA SF 30 YEAR
912803AU7	15,000	FNMA SF 30 YEAR
912803AY9	50,000,000	FNMA SF 30 YEAR
912803AY9	23,376,000	FNMA 15 YEAR
912803AZ6	50,000,000	FNMA 15 YEAR
912803AZ8	23,200,000	FNMA SF 30 YEAR
912803BA0	50,000,000	FNMA SF 30 YEAR
912803BA0	21,010,000	FNMA SF 30 YEAR
912803BB8	4,000	FNMA SF 30 YEAR
912803BC6	4,850,000	FNMA SF 30 YEAR
912803BD4	140,000	FNMA SF 30 YEAR
912803BE2	250,000	FNMA SF 30 YEAR
912803BF9	97,000	FNMA SF 30 YEAR
912803BG7	3,900,000	FNMA 15 YEAR
912803BJ1	1,132,000	FNMA 15 YEAR
912803BK8	5,350,000	FNMA SF 30 YEAR
912803BL6	630,000	FNMA 15 YEAR
912803BV4	35,000	FNMA SF 30 YEAR
912803CH4	314,000	FNMA ARMS
912803CK7	13,429,000	FNMA 15 YEAR
912803CX9	385,000	FNMA SF 30 YEAR
912803CZ4	50,000,000	FNMA SF 30 YEAR
912803CZ4	11,236,000	FNMA SF 30 YEAR
912803DA8	1,903,000	FNMA SF 30 YEAR
912810EP9	50,000,000	FNMA SF 30 YEAR
912810EP9	23,965,000	FNMA SF 30 YEAR
912820DK0	24,000	FNMA SF 30 YEAR
912820DV6	47,000	FNMA SF 30 YEAR
912820EM5	311,000	FNMA SF 30 YEAR
912820FT9	253,000	FNMA SF 30 YEAR
912820GC5	30,000	FNMA SF 30 YEAR
912820GL5	16,000	FNMA 15 YEAR
912820GV3	2,770,000	HIGH LOAN FANNIE MAE 30 YR
912820HF7	82,000	FNMA SF 30 YEAR
912820HL4	11,000	FNMA 15 YEAR
912820HR1	82,000	FNMA 15 YEAR
912820HX8	29,000	FNMA SF 30 YEAR
912820JM0	95,000	FNMA 15 YEAR
912820JN8	56,000	FNMA SF 30 YEAR
912820KF3	72,000	FNMA SF 30 YEAR
912820KQ9	62,000	HIGH LOAN FANNIE MAE 30 YR
912820KY2	32,000	FNMA SF 30 YEAR
912820KZ9	100,000	10 IO/20YEAR AM POOLS
912820LH8	14,000	FNMA 15 YEAR
912820LR6	941,000	FNMA SF 30 YEAR
912820MA2	7,000	FNMA SF 30 YEAR
912820MJ3	56,000	FNMA 15 YEAR
912820NS2	5,633,000	FNMA SF 30 YEAR
912828DG2	50,000,000	FNMA SF 30 YEAR
912828DG2	50,000,000	FNMA 15 YEAR
912828DG2	50,000,000	FNMA SF 30 YEAR
912828DG2	50,000,000	FNMA SF 30 YEAR
912828DG2	50,000,000	FNMA SF 30 YEAR
912828DG2	42,000,000	FNMA SF 30 YEAR NEWPFN30
912828DL1	50,000,000	FNMA 15 YEAR
912828DL1	50,000,000	FNMA 15 YEAR
912828DL1	50,000,000	FNMA 30YR (LOW LOANS)
912828DL1	50,000,000	FNMA SF 30 YEAR
912828DL1	50,000,000	FNMA ARMS
912828DL1	40,000,000	FNMA SF 30 YEAR
912828DR8	50,000,000	FNMA 15 YEAR
912828DR8	50,000,000	FNMA 15 YEAR
912828DR8	50,000,000	FNMA SF 30 YEAR
912828DR8	50,000,000	FNMA 15 YEAR
912828DR8	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828DR8	50,000,000	FNMA ARMS
912828DR8	50,000,000	FNMA SF 30 YEAR
912828DR8	50,000,000	HIGH LOAN FANNIE MAE 30 YR
912828DR8	50,000,000	HIGH LOAN FANNIE MAE 30 YR
912828DR8	24,000,000	FNMA 15 YEAR
912828FQ8	50,000,000	FNMA SF 30 YEAR
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS



**Schedule A**

Cusip	Par Value	Description
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	50,000,000	FNMA ARMS
912828FQ8	7,000,000	FNMA ARMS
912828HC7	50,000,000	FNMA ARMS
912828HC7	50,000,000	10 IO/20YEAR AM POOLS
912828HC7	50,000,000	FNMA SF 30 YEAR
912828HC7	25,000,000	FNMA 20 YEAR
912828HN3	9,210,000	FNMA SF 30 YEAR NEWPFN30
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA 20 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA 30YR (LOW LOANS)
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA 30YR (LOW LOANS)
912828HT0	50,000,000	FNMA 15 YEAR
912828HT0	50,000,000	FNMA 15 YEAR
912828HT0	50,000,000	FNMA 15 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	10 IO/20YEAR AM POOLS
912828HT0	50,000,000	FNMA 15 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HT0	50,000,000	FNMA SF 30 YEAR
912828HV5	50,000,000	10 IO/20YEAR AM POOLS
912828HV5	50,000,000	10 IO/20YEAR AM POOLS
912828HV5	50,000,000	FNMA 15 YEAR
912828HV5	50,000,000	FNMA SF 30 YEAR
912828HV5	50,000,000	FNMA 15 YEAR
912828HV5	50,000,000	FNMA SF 30 YEAR
912828HV5	50,000,000	FNMA SF 30 YEAR
912828HV5	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828HV5	50,000,000	FNMA SF 30 YEAR
912828HV5	9,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA 15 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR NEWPFN30
912828JB7	50,000,000	FNMA 15 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA 30YR (LOW LOANS)
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	50,000,000	FNMA SF 30 YEAR
912828JB7	43,000,000	FNMA SF 30 YEAR NEWPFN30
9128334S6	7,500	FNMA 15 YEAR
9128334T4	143,500	FNMA 15 YEAR
9128334U1	7,500	FNMA SF 30 YEAR
9128334V9	7,500	FNMA SF 30 YEAR
9128334W7	7,500	FNMA SF 30 YEAR
9128334X5	7,500	FNMA 30YR (LOW LOANS)
9128334Y3	257,500	FNMA SF 30 YEAR NEWPFN30
9128334Z0	7,500	FNMA SF 30 YEAR
9128335A4	7,500	FNMA SF 30 YEAR
9128335B2	7,500	FNMA SF 30 YEAR NEWPFN30
9128335T3	759,000	FNMA SF 30 YEAR NEWPFN30
912833CV0	97,581	FNMA SF 30 YEAR
912833CW8	531,081	FNMA SF 30 YEAR
912833CX8	1,554,991	FNMA SF 30 YEAR NEWPFN30
912833CY4	2,634,396	FNMA SF 30YR-(PUERTO RICO)

**Schedule A**

<b>Cusip</b>	<b>Par Value</b>	<b>Description</b>
912833DB3	642,621	FNMA SF 30YR-(PUERTO RICO)
912833DC1	684,684	FNMA SF 30YR-(PUERTO RICO)
912833DD9	9,441,934	FNMA SF 30YR-(PUERTO RICO)
912833DE7	1,955,434	FNMA SF 30YR-(PUERTO RICO)
912833DF4	1,509,934	FNMA SF 30 YEAR
912833DG2	18,934	FNMA SF 30 YEAR
912833DH0	1,934	FNMA 20 YEAR
912833GD6	3,399,553	FNMA 20 YEAR
912833GF1	3,751,748	FNMA SF 30 YEAR NEWPFN30
912833JT8	56,677	FNMA 15 YEAR
912833JV3	12,466,586	FNMA SF 30 YEAR NEWPFN30
912833JW1	8,402,338	FNMA ARMS
912833JX9	6,679,338	10 IQ/20YEAR AM POOLS
912833JZ4	1,259,338	FNMA SF 30 YEAR
912833KA7	875,000	FNMA SF 30 YEAR
912833KA7	8,857,338	FNMA SF 30 YEAR NEWPFN30
912833KB5	5,454,338	FNMA SF 30 YEAR NEWPFN30
912833KC3	13,272,338	FNMA SF 30 YEAR NEWPFN30
912833KD1	7,145,250	FNMA SF 30 YEAR NEWPFN30
912833KE9	15,342,250	FNMA SF 30 YEAR NEWPFN30
912833KF6	6,001,250	FNMA SF 30 YEAR
912833KG4	1,891,052	FNMA 15 YEAR
912833KH2	12,092,069	FNMA 20 YEAR
912833KJ8	4,188,186	FNMA SF 30 YEAR
912833KK5	11,489,956	FNMA 15 YEAR
912833KL3	1,789,186	FNMA SF 30 YEAR NEWPFN30
912833KM1	1,447,206	FNMA SF 30 YEAR
912833KN9	48,403,186	FNMA SF 30 YEAR NEWPFN30
912833KP4	15,269,218	FNMA SF 30 YEAR
912833KQ2	642,756	FNMA SF 30 YEAR
912833KR0	1,164,218	FNMA SF 30 YEAR
912833KS8	9,242,756	FNMA SF 30 YEAR NEWPFN30
912833KT6	8,640,180	FNMA SF 30 YEAR NEWPFN30
912833KV1	13,914,875	FNMA SF 30 YEAR NEWPFN30
912833KW9	1,654,503	FNMA SF 30 YEAR NEWPFN30
912833KX7	14,162,875	FNMA SF 30 YEAR NEWPFN30
912833KY5	9,487	FNMA SF 30 YEAR NEWPFN30
912833KZ2	5,874,875	FNMA SF 30 YEAR NEWPFN30
912833LA6	17,760	FNMA SF 30 YEAR NEWPFN30
912833LB4	50,000,000	FNMA SF 30 YEAR NEWPFN30
912833LB4	3,060,981	FNMA SF 30 YEAR NEWPFN30
912833LC2	24,986,897	FNMA SF 30 YEAR NEWPFN30
912833LD0	50,000,000	FNMA SF 30 YEAR NEWPFN30
912833LD0	13,413,981	FNMA SF 30 YEAR NEWPFN30
912833LE8	189,164	FNMA SF 30 YEAR NEWPFN30
912833LF5	16,675	FNMA SF 30 YEAR
912833LG3	50,000,000	FNMA SF 30 YEAR
912833LG3	13,545,056	FNMA 15 YEAR
912833LH1	19,573,995	FNMA SF 30 YEAR
912833LJ7	337,058	FNMA 15 YEAR
912833LK4	40,995	FNMA 15 YEAR
912833LL2	30,248	FNMA SF 30 YEAR
912833LM0	87,218	FNMA SF 30 YEAR
912833LN8	671,585	FNMA SF 30 YEAR
912833LP3	546,585	FNMA ARMS
912833LQ1	65,687	FNMA ARMS
912833LR9	4,308,585	FNMA ARMS
912833LS7	8,764,687	FNMA SF 30 YEAR NEWPFN30
912833LT5	2,453,585	FNMA SF 30 YEAR
912833LU2	122,687	FNMA SF 30 YEAR NEWPFN30
912833LV0	35,398	FNMA SF 30 YEAR
912833LW8	60,534	FNMA SF 30 YEAR
912833LX6	1,406,398	FNMA SF 30 YEAR
912833LY4	91,597	FNMA 15 YEAR
912833LZ1	704,398	FNMA SF 30 YEAR NEWPFN30
912833PA2	6,781,327	FNMA SF 30 YEAR NEWPFN30
912833PB0	4,396	FNMA SF 30 YEAR
912833PC8	41,349	FNMA SF 30 YEAR
912833PD6	2,727,638	FNMA SF 30 YEAR NEWPFN30
912833PE4	769,621	FNMA SF 30 YEAR NEWPFN30
912833QB9	866,838	FNMA SF 30 YEAR NEWPFN30
912833RY8	1,308,911	FNMA 15 YEAR
912833RZ5	6,911	FNMA 15 YEAR
912833WQ9	47,909	FNMA SF 30 YEAR
912833WR7	136,909	FNMA SF 30 YEAR
912833XN5	26,406	FNMA SF 30 YEAR
912833XP0	118,031	FNMA 15 YEAR
912833XS4	374,582	FNMA 15 YEAR
912833XT2	277,582	FNMA 15 YEAR
912833XU9	611,582	FNMA 15 YEAR

**Schedule A**

Cusip	Par Value	Description
912833XX3	7,500	FNMA 15 YEAR
912833XY1	7,500	FNMA 15 YEAR
912833XZ8	7,500	FNMA 15 YEAR
374593AN1	118,525,000	GIANTS STADIUM LLC AUC28
374593AM3	118,400,000	GIANTS STADIUM LLC AUC28
374593AL5	118,400,000	GIANTS STADIUM LLC AUC28
345370CF5	148,933,000	FORD MOTOR CO
71419WAG0	85,000,000	PERMANENT FINANCING PLC FRN 20320910 SERIES# 8
656533AA4	62,346,775	NORSKE SKOGINDUSTRIER ASA 7.625% 20111015 SERIES# 144A
982168BP8	57,465,000	WEYERHAEUSER CO MAKE WHOLE CALL
374593AP6	53,000,000	GIANTS STADIUM LLC AUC28
590188W48	57,096,000	MERRILL LYNCH & CO INC
749191AA0	50,000,000	RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION
629568AN6	50,000,000	NABORS INDUSTRIES INC
413627AY6	76,893,000	HARRAH'S OPERATING CO INC
893830AW9	42,975,000	TRANSOCEAN INC CNVBND#C 1.5 %15Dec37
222372AP9	32,503,000	COUNTRYWIDE FINANCIAL CORP
667748AM9	28,880,000	NORTHWEST PIPELINE CORP MAKE WHOLE CALL
185167BZ9	24,335,000	CHESAPEAKE ENERGY CORP
629568AP1	28,894,875	NABORS INDS INC GTD SR EXCHANGEABLE NT CONV R/M/D .94 05/15/2011
88184RAB3	19,105,000	TEVA PHARMACEUTICAL FIN II LLC CONV SR DEB TRANCHE B R/M/D .25 02/01/2024
80927GAH9	37,970,000	SCOTIA PACIFIC CO LLC
893830AU3	24,550,000	TRANSOCEAN INC CNVBND#A 1.625%15Dec37
02378JAT5	45,895,000	AMERICAN AIRLINE INC SERIES 2001-1 CLASS B R/M/D 7.377 11/23/2020
918436AD8	26,000,000	VWR FUNDING INC
38741YCP2	30,000,000	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES#3
283695AZ7	19,963,000	EL PASO NATURAL GAS-CORP BOND
83001PAJ8	49,175,000	SIX FLAGS INC CONV SENIOR NOTE R/M/D 4.50 05/15/2015
090813AE0	20,848,000	BIOMET INC 11.825% 20171015
239427AG2	20,010,000	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.85%-REF -A- ETM R/M/D0000 10/01/2022
784595AA2	20,000,000	RICHMOND CNTY GA DEV AUTH REV R/M/D0000 12/01/2021
35687MAK3	29,250,000	FREESCALE SEMICONDUCTOR INC
20774UPP4	20,000,000	CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH REV BDS Z-1 R/M/D 5.00 07/01/2042
00386SAE2	19,000,000	***ABU DHABI NATL ENERGY CO PJSR NOTES 144A R/M/D 6.60 08/01/2013
879273AM2	19,000,000	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B
151169AC3	20,408,000	CELLU TISSUE HOLDINGS INC
60877UAJ6	21,005,000	MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 R/M/D 10.125 12/01/2014
798111AU4	18,255,000	SAN JOAQUIN HILLS CALIF TRANSNO-CPN C/A 7.75% CORRIDOR
165167CB1	22,183,000	CHESAPEAKE ENERGY CORP
983024AF7	16,730,000	WYETH MAKE WHOLE CALL
681904AL2	25,318,000	OMNICARE INC CNVBND#OCR 3.25 %15Dec35
131243AE7	20,000,000	***CALD SERIES 2007-A CLASS C R/M/D 5.03625 01/21/2021
031162AQ3	17,173,000	AMGEN INC SR CV 0.375%13 R/M/D .375 02/01/2013
009037AM4	20,365,125	AINSWORTH LUMBER CO LTD
233835AW7	15,273,000	DAIMLER FINANCE NORTH AMERICA
026874BR7	24,930,000	AMERICAN INTERNATIONAL GROUP I
89354FAE1	14,390,000	TRANSCAPITALINVEST LTD FOR QJSC AK TRANS 8.700% 20180807 SERIES# 144A
345397ST1	17,329,000	FORD MOTOR CREDIT CO R/M/D 7.875 08/15/2010
105758BM1	15,000,000	BRAZILIAN GOVERNMENT INTERNATIMAKE WHOLE CALL
92857WAE0	16,860,000	***VODAFONE GROUP PLC R/M/D 4.625 07/15/2018
247367AT2	15,327,800	DELTA AIRLINES-CORP BOND
02378JAU2	29,145,000	AMERICAN AIRLINES INC
24422EQV4	14,000,000	JOHN DEERE CAPITAL CORP
268789AB0	14,000,000	E.ON INTERNATIONAL FINANCE BV MAKE WHOLE CALL
468090AA5	18,222,500	JA SOLAR HOLDINGS CO CONV BOND 4.5 %15May13
530715AJ0	18,000,000	LIBERTY MEDIA LLC
205862AM7	15,000,000	COMVERSE TECHNOLOGY INC
136375BR2	13,630,000	CANADIAN NATL RY CO R/M/D 5.55 05/15/2018
458204AD6	15,000,000	INTELSAT BERMUDA LTD STEPPED CPN 11.250% 20170204 SERIES# 144A
88184RAA5	10,586,000	***TEVA PHARMACEUTICAL FIN II CONV SR DEB TRANCHE A R/M/D 50 02/01/2024
46612JAD3	17,200,000	JDS UNIPHASE CORP
90264RAB6	17,832,913	UCI HOLDCO INC FRN 20131215
222372AN4	12,000,000	COUNTRYWIDE FINANCIA CONV BOND FRN 15Apr37
87600TAA5	10,000,000	TANZANITE 2005-2 TR SR SECD NT FLTG RATE R/M/D 3.53563 10/03/2010
420122AF0	12,255,000	HAWKER BEECHCRAFT ACQUISITION
715638AS1	10,500,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.350% 20250721
00668PAA3	10,000,000	AHOLD LEASE USA INC SINKABLE
00254EAF9	10,750,000	SVENSK EXPORTKREDIT AB
92342YAA7	15,648,000	VERIFONE HLDGS INC SR NT CONV 144A 1.375% DUE 6/15/2012 R/M/D 2.125 06/15/2012
478271FE4	10,630,000	JOHNSON CITY TENN HEALTH & EDLFACS BRD ESCROWED-SER 2000 B-RFDG & IMPT-JOHNSON CITY MEDR/M/D 6.75 07/01/2016
53219LAG4	13,043,000	LIFEPOINT HOSPITALS INC
17453BAJ0	12,725,000	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL
00668AC3	10,050,000	AHOLD FINANCE USA INC MAKE WHOLE CALL
451055AB3	14,985,000	ICONIX BRAND GROUP INC SR SUB NT CONV R/M/D 1.875 06/30/2012
775371AU1	10,000,000	ROHM & HAAS CO-CORP BD
029189AA7	20,850,000	AMERICAN REAL ESTATE PARTNERS L P SR NT CONV 144A R/M/D 4.00 08/15/2013
20029PAM1	10,000,000	COMCAST CABLE COMMUNICATION
00184AAB1	10,000,000	AOL TIME WARNER INC CORP-BOND
25156PAD5	10,000,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.250% 20320601
80004CAC5	12,544,000	SANDISK CORP SR NT CONV R/M/D 1.00 05/15/2013

**Schedule A**

Cusip	Par Value	Description			
002819AB6	10,000,000	ABBOTT LABORATORIES 5.600% 20171130			
718172AA7	10,394,000	PHILIP MORRIS INTERNATIONAL IN			
239427AH0	10,000,000	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 8.85%-REF -B- ETM R/MD0000	10/01/2022		
204912AQ2	8,671,000	CA INC CONV BOND 1.825%15Dec09			
105758AJ9	8,975,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 14.500% 20091015			
749121BY4	11,444,000	QWEST COMMUNICATIONS INTERNATI			
102175AB2	17,517,000	BOWATER CANADA			
046353AB4	9,580,000	ASTRAZENECA PLC 5.900% 20170915			
019736AA5	10,999,000	ALLISON TRANSMISSION INC SR NT 144A R/MD 11.00	11/01/2015		
40255QAE0	12,000,000	GULF STREAM COMPASS CLO LTD FRN 20191028 SERIES# 1A 144A			
071707AN3	9,552,000	BAUSCH & LOMB INC			
233835AQ0	9,441,000	DAIMLERCHRYSLER NA HLDG CORP BOND			
013817AP6	10,677,000	ALCOA INC MAKE WHOLE CALL			
92929QAA8	10,000,000	WEA FINANCE LLC / WCI FINANCE MAKE WHOLE CALL			
289279AB1	9,745,000	EXCO RESOURCES INC			
06739GAD1	11,706,000	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A			
962166BR4	9,932,000	WEYERHAEUSER CO MAKE WHOLE CALL			
7481F1AD8	27,200,000	QUEBECOR WORLD CAPITAL CORP MAKE WHOLE CALL			
221643AB5	12,795,000	COTT BEVERAGES USA INC			
656531AJ9	7,925,000	***NORSK HYDRO A S DEBS R/MD 7.15	01/15/2029		
025816AQ2	9,850,000	AMERICAN EXPRESS CO			
98385XAM8	9,500,000	XTO ENERGY INC MAKE WHOLE CALL			
13645RAF1	10,530,000	***CANADIAN PAC RY CO NEW NT R/MD 5.95	05/15/2037		
78442FEH7	10,000,000	SLM CORP MEDIUM TERM NTS R/MD 8.45	06/15/2018		
92343VAJ3	8,900,000	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL			
89383QAV1	8,684,000	TRANSOCEAN INC			
022069AG3	16,859,487	***ALTOS HORNOS DE MEXICO SERIES B R/MD 11.675	04/30/2049		
455780AY2	8,300,000	REPUBLIC OF INDONESIA			
46880LAA5	6,974,000	KENDLE INTL INC SR NT CONV R/MD 3.375	07/15/2012		
210805DK0	10,000,000	CONTINENTAL AIRLS PASS THRU TRS SER 2001-1 PASSTHRU CTF CL-B SINKABLE R/MD 7.373	06/15/2017		
71645WAM3	8,757,000	PETROBAS INTL FIN CO SR NT R/MD 5.875	03/01/2018		
907818DA3	8,344,000	UNION PACIFIC CORP MAKE WHOLE CALL			
268648AK8	7,738,000	EMC CORP/MASSACHUSETTS			
78572MAA3	8,588,000	SABMILLER PLC MAKE WHOLE CALL			
190358AE1	11,000,000	COAST INVESTMENT GRADE FRN 20151017 SERIES# 1A 144A			
886706AA8	8,811,000	TIG CAP TRUST I CAP SECS 144A R/MD 8.597	01/15/2027		
21079QAA2	10,000,000	CONTINENTAL AIRLS PASS THRU TR2007-1C R/MD 7.339	04/19/2014		
952355AF2	9,806,000	WEST CORP			
500631AD8	6,750,000	KOREA ELEC PWR-CORP BD			
032348AF5	10,000,000	AMYLIN PHARMACEUTICALS INC CONV R/MD 3.00	08/15/2014		
026874BU0	18,175,000	AMERICAN INTERNATIONAL GROUP I			
256684AA1	10,000,000	DOLLAR FINANCIAL CORP SR NT CONV 144A R/MD 2.675	06/30/2027		
225448AB5	9,318,000	CREDIT SUISSE GUERNSEY LTD FRN PERP SERIES# 1			
477143AC5	9,835,000	JETBLUE AIRWAYS CORP			
98375NAA8	9,675,000	XM SATELLITE RADIO HOLDING SENIOR NOTES 144A R/MD 13.00	08/01/2014		
43644QAA9	6,790,000	HOLOGIC INC 2.0% CVT SENIOR NOTES R/MD 2.00	12/15/2037		
91754RLP0	6,400,000	UTAH ST BRD REGENTS VAR BDS 200 6B LC DEPFA R/MD 9.00	08/01/2031		
039483AV2	7,617,000	ARCHER DANIELS MIDLAND CO SR NT CONV R/MD .875	02/15/2014		
62913FAJ1	8,340,000	NII HLDGS INC NT CONV R/MD 3.125	08/15/2012		
74927FAA9	9,950,000	RBS CAPITAL TRUST IV FRN PERP			
81751XAA6	10,000,000	SUNSET PARK CDO LTD FRN 20100320 SERIES# 144A			
832248AR9	5,680,000	SMITHFIELD FOODS INC			
92789LAA9	6,505,000	VIRGIN MEDIA INC SR NT CONV 144A R/MD 6.50	11/15/2016		
980888AB7	6,080,000	WOOLWORTHS LTD 5.250% 20111115 SERIES# 144A			
018804AN4	5,000,000	ALLIANT TECHSYSTEMS INC SR SUB NT CONV R/MD 2.75	09/15/2011		
656531AG5	5,410,000	***NORSK HYDRO A/S NTS DEBS R/MD 6.80	01/15/2028		
222372AL8	6,000,000	COUNTRYWIDE FINANCIAL CORP			
02364WAF2	5,875,000	AMERICA MOVIL SAB DE CV 5.500% 20140301			
377372AD9	5,690,000	GLAXOSMITHKLINE CAPITAL PLC 5.650% 20180515			
845437BJ0	6,000,000	SOUTHWESTERN ELEC PWR CO 1ST MTG R/MD 5.875	03/01/2018		
14055XAG7	9,019,000	CAPITALSOURCE INC SR SUB CONV NT R/MD 7.25	07/15/2037		
06739FEY3	7,640,000	***BARCLAYS BK PLC 144A PERPETUAL R/MD 5.928	12/29/2049		
853763AA8	7,500,000	STANDARD PACIFIC CORP CVT SENIOR SUB NOTES R/MD 6.00	10/01/2012		
577729AE8	5,653,191	MAXTOR CORP SR NT CONV R/MD 2.375	08/15/2012		
91324PAM4	5,772,000	UNITEDHEALTH GROUP INC MAKE WHOLE CALL			
013817AR2	5,085,000	ALCOA INC NOTES R/MD 6.00	07/15/2013		
92343EAC9	4,089,000	VERISIGN INC JR SUB CONV DEB 144A R/MD 3.25	08/15/2037		
410788AE5	5,000,000	HANOVER COMPRESSOR CO CONV SENIOR NOTE R/MD 4.75	01/15/2014		
656568AC8	8,600,000	NORTEL NETWORKS CORP CNVBND#144A 1.75 %15Apr12			
02744MAA8	4,800,000	AMERICAN MED SYS HLDGS INC SR SUB NT CONV R/MD 3.25	07/01/2036		
170032AT3	5,280,000	CHQUIITA BRANDS INTL INC CONVERTIBLE SENIOR NOTES CQB R/MD 4.25	08/15/2018		
02364WAJ4	5,425,000	AMERICA MOVIL S A DE C V SENIOR NOTE R/MD 6.375	03/01/2035		
53219LAH2	5,415,000	LIFEPOINT HOSPITALS INC CVT NOTES R/MD 3.50	05/15/2014		
48507NAA8	4,723,000	THE ISRAEL ELECTRIC CORPORATIONMAKE WHOLE CALL			
20030NAV3	5,000,000	COMCAST CORP MAKE WHOLE CALL			
694756AA5	5,000,000	PACIFIC PILOT FUNDING BLIB3+75BPS			
585055AL0	4,527,000	MEDTRONIC INC			
767201AC0	4,700,000	RIO TINTO FINANCE USA LTD 8.500% 20180715			
535678AD8	4,775,000	LINEAR TECHNOLOGY CORP SR NT CONV R/MD 3.125	05/01/2027		
931142AH6	4,418,000	WAL-MART STORES SECD-C-REG- P/C 08/29/08 @ 100 R/MD 8.875	06/29/2011		

**Schedule A**

Cusip	Par Value	Description						
33936EAL1	4,744,000	***FLEXTRONICS INTERNATIONAL LTD CONV SUB NOTE	R/MD	1.00	08/01/2010			
62983PA3	5,000,000	NAKILAT INC 8.067% 20331231 SERIES# 144A						
127914AB5	3,910,000	CAL DIVE INTL INC SR NT CONV	R/MD	3.25	12/15/2025			
153443AD8	4,578,814	CENTRAL EUROPEAN MEDIA ENTERPRISES LTD SR CONV NTS 144A	R/MD	3.50	03/15/2013			
74732WAA7	6,308,700	QIMONDA FINANCE LLC CNVBND#ADS 6.75 %22Mar13						
268648AM4	4,053,000	EMC CORP/MASSACHUSETTS						
345550AH0	5,334,000	FOREST CITY ENTERPRISES INC PUTTABLE EQUITY LINKED SR NT CONV	R/MD	3.625	10/15/2011			
704549AG9	3,896,000	***PEABODY ENERGY CORPORATION CONVERTIBLE JUNIOR SUB DEBTS	R/MD	4.75	12/15/2068			
629226AW9	4,800,000	SINCLAIR BROADCAST GROUP INC SR NT CONV	R/MD	3.00	05/15/2027			
368882AG5	4,800,000	GENCORP INC CONTINGENT SUB NT CONV 144A	R/MD	4.00	01/16/2024			
867762AA4	5,000,000	SUNSET PK CDO LTD / SUNSET PK CDO LLC NT CL A FLTG RATE 144A	R/MD	4.0525	06/20/2010			
42210PAB8	4,700,000	HEADWATERS INC						
22238HAG5	4,300,000	COUNTRYWIDE FINANCIAL CORP						
377372AE7	3,900,000	GLAXDSMITHKLINE CAPITAL PLC 6.375% 20380515						
369300AK4	4,910,000	GENERAL CABLE CORP						
549463AG2	4,253,000	LUCENT TECHNOLOGIES INC SR DEB CONV SER A	R/MD	2.875	06/15/2023			
22303QAG5	3,602,000	COVIDIEN INTERNATIONAL FINANCE SA 6.000% 20171015						
836205AL8	4,100,000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BO 5.875% 20220530						
339099AD5	3,864,000	FLEETWOOD ENTERPRISES INC CONV SR SUB DEB	R/MD	5.00	12/15/2023			
356449AC2	5,000,000	FREEDOM PARK CDO LTD						
92924SAB4	4,025,000	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A						
126667AG9	4,886,000	CV THERAPEUTICS INC CONV SR SUB NOTE	R/MD	3.25	08/16/2013			
667294BE1	4,539,000	NORTHWEST AIRLS PASS THRU TRS SERIES 2007-1 CLASS A	R/MD	7.027	05/01/2021			
500769CU6	3,400,000	KFW INTERNATIONAL FINANCE 4.500% 20180716						
601073AD1	3,500,000	MILLIPORE CORP SR NT CONV	R/MD	3.75	06/01/2026			
00206RAN2	3,844,000	AT&T INC						
871503AD0	3,073,000	SYMANTEC CORP						
919111AE3	3,340,000	VALE OVERSEAS LTD 8.250% 20340117						
24422EQR3	3,536,000	JOHN DEERE CAPITAL CORP						
270321AA0	3,209,000	EARTHLINK INC						
151191AH6	3,150,000	CELULOSA ARAUCO Y CONSTITUCION SA 8.625% 20100815						
760759AC4	3,305,000	REPUBLIC SERVICES-CORP BOND						
92909MAB6	4,628,000	VTB CAPITAL SA 6.250% 20350630 SERIES# 144A						
98372PAJ7	6,090,000	XL CAP LTD PREF ORD SHS	R/MD	6.50	12/29/2049			
929043AE7	3,565,000	VORNADO REALTY LP						
369604103	14,132,482	GENERAL ELECTRIC CO						
00388WAA9	3,340,000	ABU DHABI NATIONAL ENERGY CO						
52729NBF6	3,675,000	LEVEL 3 COMMUNICATIONS 5.25% 12/15/11 CV						
911312AJ5	3,250,000	UNITED PARCEL SERVICE INC						
745235B83	3,100,000	PUERTO RICO PUBLIC BUILDINGS AUTHORITY SERIES 2007-M-3	R/MD	10.00	07/01/2028			
755111BL4	3,000,000	RAYTHEON CO MAKE WHOLE CALL						
723787AH0	2,750,000	PIONEER NATURAL RESOURCES COMPANY CVT SNR NOTES	R/MD	2.875	01/15/2038			
207410AD3	3,000,000	CONMED CORP						
52078PAB8	3,500,000	LAWSON SOFTWARE INC SENIOR CONVERTIBLE NOTES 144A	R/MD	2.50	04/15/2012			
68389XAE5	3,025,000	ORACLE CORP MAKE WHOLE CALL						
70645KBM0	3,245,000	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS	R/MD	6.625	06/15/2038			
20030NAU5	2,982,000	COMCAST CORP MAKE WHOLE CALL						
879403AS2	3,024,000	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127						
075811AC3	2,850,000	BECKMAN COULTER INC 144A CONVERTIBLE SENIOR NOTES	R/MD	2.50	12/15/2036			
743410AP7	3,540,000	PROLOGIS CNVBND#144A 2.25 %01Apr37						
949746MZ1	2,835,000	WELLS FARGO & CO						
683234WC6	2,743,000	ONTARIO PROV CDA	R/MD	3.625	10/21/2009			
00626TAG3	3,900,000	AFFYMETRIX INC SR NT CONV	R/MD	3.50	01/15/2038			
78388JAK2	3,200,000	SBA COMMUNICATIONS CORPORATION144A CNVT SENIOR NOTES 1.875% R/MD	1.875	05/01/2013				
205383AJ3	2,648,000	COMPUTER SCIENCES CORP MAKE WHOLE CALL						
706451BG5	2,912,000	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL						
500769CR3	2,820,000	KFW INTERNATIONAL FINANCE						
03060RAR2	4,800,000	AMERICREDIT CORP SR NT CONV	R/MD	2.125	09/15/2013			
050732AB2	2,805,000	AUDIODCODES LTD CONV BOND FRN 09Nov24						
95082PAG0	3,170,000	WESCO INTL INC SR DB CV 1 75%28	R/MD	1.75	11/15/2026			
101118AC9	2,800,000	BOSTON PRIVATE FINL HLDGS INC SR NT CONV	R/MD	3.00	07/15/2027			
626530AH0	2,500,000	MYLAN INC NT CONV	R/MD	3.75	09/15/2015			
251591AS2	3,000,000	DEVELOPERS DIVERSIFIED RLTY COSR NT CV 3%12	R/MD	3.00	03/15/2012			
00088AB7	3,536,000	ADC TELECOMM- B ADCT BLIB6 37.5						
98584BA1	3,000,000	YINGLI GREEN ENERGY HLDG CO LTD SR NT CONV	R/MD0000		12/15/2012			
48248AA6	3,100,000	KKR FINL HLDGS LLC GTD SR NT CONV 144A	R/MD	7.00	07/15/2012			
453258AP0	2,500,000	INCO LTD	R/MD	7.20	09/15/2032			
25243YAL3	2,330,000	DIAGEO CAPITAL PLC MAKE WHOLE CALL						
95082PAE5	2,343,000	WESCO INTERNATIONAL INC						
39153LAB2	2,675,000	GREATBATCH INC						
20035AA2	3,500,000	COMED FINANCING III MAKE WHOLE CALL						
007903AL1	4,814,000	ADVANCED MICRO DEVICES INC SR NT CONV	R/MD	6.00	05/01/2015			
06739HAA5	2,774,000	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A						
144577AA1	3,000,000	CARRIZO OIL & GAS INC SR NT CONV	R/MD	4.375	06/01/2028			
458140100	12,207,984	INTEL CORP						
36962G2C7	2,355,000	GENERAL ELEC CAP CORP MEDIUM TERM NTS	R/MD	5.20	02/01/2011			
243586AB0	22,565,000	DECODE GENETICS INC CONV SR NT	R/MD	3.50	04/15/2011			
48126PAD8	2,500,000	INVERNESS MED INNOVATIONS INC CONV	R/MD	3.00	05/15/2016			
910197AM4	2,500,000	UDR INC						
496902AB3	2,550,000	KINRDSS GOLD CORP SR NT CONV 144A	R/MD	1.75	03/15/2028			

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Cusip	Par Value	Description			
78482F103	1,645,336	***SPDR TRUST	UNITS SER 1 MEXICAN LISTED		
74347R828	1,914,824	PROSHARES TRUST	ULTRASHORT FINANCIALS PROSHARE		
87927VAE8	2,274,000	TELECOM ITALIA CAPITAL SA	MAKE WHOLE CALL		
91324PAW2	2,335,000	UNITEDHEALTH GROUP INC	NT	R/M/D 6.00	06/15/2017
530715AR2	4,486,000	LIBERTY MEDIA LLC			
00184AAG0	2,248,000	AOL TIME WARNER INC CORP BOND			
75405UAA4	2,500,000	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# 144A			
149123BM2	2,080,000	CATERPILLAR INC	MAKE WHOLE CALL		
36962GY4	2,138,000	GENERAL ELECTRIC CAPITAL CORP			
136375BD3	1,925,000	CANADIAN NATL RAILWAY CO-CORP			
856568AF9	3,450,000	***NORTEL NETWORKS CORP	SR NT CONV	R/M/D 1.75	04/15/2012
560904AF1	1,815,000	***MALAYSIA	NOTES	R/M/D 7.50	07/15/2011
50064FAC8	2,000,000	REPUBLIC OF KOREA 4.250% 20130601			
125509BK4	1,970,000	CIGNA CORP	R/M/D 8.35		03/15/2018
913017BP3	1,975,000	UNITED TECHNOLOGIES CORP			
031182AN0	2,000,000	AMGEN INC			
438518AT3	2,065,000	HONEYWELL INTL INC	R/M/D 5.70	03/15/2037	
718288BD8	2,027,000	***PHILIPPINES REP	GLOBAL BD	R/M/D 6.375	01/15/2032
219868BL9	1,954,000	CORP ANDINA DE FOMENTO 5.750% 20170112			
254543AA9	2,250,000	DIODES INC	SR NT CONV	R/M/D 2.25	10/01/2026
285661AF1	1,865,000	ELECTRONIC DATA SYS CORP	SR NT CONV	R/M/D 3.875	07/15/2023
29268BAB7	1,800,000	ENEL FINANCE INTERNATIONAL SA	MAKE WHOLE CALL		
879403AP8	1,800,000	TELEFONOS DE MEXICO SAB DE CV 4.750% 20100127			
565849AD8	1,888,000	MARATHON OIL CORP	MAKE WHOLE CALL		
257867AR2	2,000,000	DONNELLEY R R & SONS CO NT 5.5%15		R/M/D 5.50	05/15/2015
817315AW4	2,000,000	SEPRACOR INC			
14912L3U3	1,830,000	CATERPILLAR FINANCIAL SERVICES			
64968DQU6	1,870,800	NEW YORK N Y G/O SERIES D	R/M/D 5.00	11/01/2028	
670348AJ4	1,730,000	NUCOR CORP 5.000% 20130601			
464287655	2,445,537	ISHARES RUSSELL 2000			
247907AD0	2,070,000	DELTA PETE CORP	CONV SENIOR NOTES	R/M/D 3.75	05/01/2037
079867AN7	2,000,000	BELLSOUTH TELECOMMUNICATIONS I			
418056AN7	1,000,000	HASBRO INC			
02342TAD1	1,763,000	AMDOCS LTD			
404280AJ8	1,860,000	HSBC HOLDINGS PLC 6.800% 20380601			
007903AN7	2,820,901	ADVANCED MICRO DEVICES INC	SR NT CONV	R/M/D 5.75	08/15/2012
046353AD0	1,550,000	ASTRAZENECA PLC 6.450% 20370915			
91086QAH1	1,500,000	UNITED MEXICAN STATE-CORP BOND			
02560ECN1	1,750,000	AMERICAN EXPRESS BK FSB	MEDIUM TERM NTS	R/M/D 5.50	04/16/2013
708451AG6	1,350,000	PEMEX PROJECT FUNDING MASTER T			
40049JAT4	1,450,000	GRUPO TELEvisa SA			
084228AT5	2,100,000	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS			
530716AF2	1,682,000	LIBERTY MEDIA LLC CONV BOND 3.125%30Mar23			
89352HAD1	1,776,000	TRANSCANADA CORP	MAKE WHOLE CALL		
867652AA7	1,073,000	SUNPOWER CORP			
4581X0AD0	1,450,000	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120820			
00207DAG7	1,350,000	ASM INTERNATIONAL NV CONV BOND 4.25 %08Dec11			
595017AB0	1,500,000	MICROCHIP TECHNOLOGY INC	SUB DEB CONV	R/M/D 2.125	12/15/2037
316773CJ7	1,880,000	FIFTH THIRD BANCORP	R/M/D 6.25	05/01/2013	
635405AV3	2,510,000	NATIONAL CITY CORP			
05564EBH8	1,597,000	BRE PROPERTIES INC			
742962AD5	1,431,000	PRIVATEBANCORP INC	CONTINGENT SR NT CONV	R/M/D 3.825	03/15/2027
61748WAA6	2,000,000	MORGANS HOTEL GROUP CO	GTD SR SUB CONV NT 144A	R/M/D 2.375	10/15/2014
136375BS0	1,403,000	***CANADIAN NATL RY CO	R/M/D 4.95	01/15/2014	
243598AC8	14,000,000	DECODE GENETICS INC			
192108AQ1	1,878,000	COEUR D'ALENE MINES CO 1.25% 01/15/24 CV			
25156PAB9	1,300,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100815			
398905AE9	2,000,000	GROUP 1 AUTOMOTIVE INC	SR SUB NT CONV	R/M/D 2.25	06/15/2036
835405AR4	1,825,000	NATIONAL CITY CORP	SENIOR NOTE	R/M/D 2.94625	06/16/2010
78386AJA5	1,329,000	SBA COMMUNICATIONS CORP	SR NT CONV	R/M/D 3.75	12/01/2010
000361AJ4	1,894,000	AAR CORP	SR NT CONV 144A	R/M/D 1.625	03/01/2014
448407AE6	1,350,000	HUTCHINSON TECHNOLOGY INC	CONV SUB NOTE	R/M/D 2.25	03/15/2010
204412209	5,897,300	CIA VALE DO RIO DOCE 1 ADR REPR 01 00 SHR			
171779AB7	2,130,000	CENA CORP	SR NT CONV	R/M/D .25	05/01/2013
92344GAX4	1,450,000	VERIZON COMMUNICATIONS INC	MAKE WHOLE CALL		
49326EBE5	1,700,000	KEYCORP 6.500% 20130514 SERIES# MTN			
233326AD9	1,000,000	DST SYSTEMS INC			
485741AJ5	725,000	ITRON INC	SR SUB NT CONV	R/M/D 2.50	08/01/2026
805423AA8	1,702,000	SAVVIS INC	CVT SR NOTES	R/M/D 3.00	05/15/2012
983918AD3	1,344,000	XILINX INC	JR SUB DEB CONV	R/M/D 3.125	03/15/2037
04269QAC4	1,344,999	ARRIS GROUP INC	SR NT CONV	R/M/D 2.00	11/15/2026
375558AH6	850,000	GILEAD SCIENCES INC	SR NT CONV	R/M/D .625	05/01/2013
538021AC0	1,000,000	LITTON INDUSTRIES INC	R/M/D 7.75	03/15/2026	
64988ECF2	1,100,000	NEW YORK N Y G/O SER J	R/M/D 5.00	03/01/2023	
46612JAC5	1,500,000	JDS UNIPHASE CORP 1% 05/15/26 CV 144A			
651839AH9	1,000,000	NEWMONT MINING CORP			
712219AJ3	1,053,000	CHINA GOVERNMENT INTERNATIONAL BOND 4.750% 20131029			
386088AH1	1,000,000	GRAND METRO INV-CORP BOND			
500789BY9	959,000	KREDITANSTALT FUER WIEDERAUFBA			
459200AT8	1,000,008	***INTL BUSINESS MACHINES CORPNOTES	M-W T+10	R/M/D 5.375	02/01/2009

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Cusip	Par Value	Description							
40429CFN7	1,000,000	HSBC FINANCE CORP							
125581AS7	1,030,000	CIT GROUP INC NEW	RMD	5.00	11/24/2008				
655844AE8	876,000	NORFOLK SOUTHERN CORP	MAKE	WHOLE	CALL				
698657AL7	1,200,000	PANTRY INC	SR	SUB	CONV	NT	RMD	3.00	11/15/2012
884903BA2	915,000	THOMSON REUTERS CORP	MAKE	WHOLE	CALL				
846822AE4	1,030,000	SPARTAN STORES INC	SR	SUB	NT		RMD	3.375	05/15/2027
460690AZ3	950,000	INTERPUBLIC GROUP CDS INC	SR	NT	CONV	144A	RMD	4.25	03/15/2023
181133AE3	1,425,000	CHARMING SHOPPES INC	SR	CONV	NT		RMD	1.125	05/01/2014
03073TAB8	1,085,000	AMERIGROUP CORP	CONV				RMD	2.00	05/15/2012
127387AF5	1,298,000	CADENCE DESIGN SYSTEM INC	SR	NT	CV	1.5%13	RMD	1.50	12/15/2013
44841SAC3	877,000	HUTCHISON WHAMPOA INTERNATIONAL	03/33	LT	7.450%	20331124	SERIES#	144A	
87969NAB1	840,000	TELSTRA CORP LTD	6.375%	20120401					
013718AV7	938,000	ALCAN INC	5.000%	20150801					
78387GAQ6	982,000	AT&T INC	MAKE	WHOLE	CALL				
88808BK7	739,700	TOBACCO SETTLEMENT FING CORP	N J	REV-PROJECTED	FINAL	TURBO	REDEMP	DATE	08/01/20
744320AG7	873,000	PRUDENTIAL FINL INC	SR	NT	CV	FLT	36	RMD	.41875
25244SAD3	820,000	DIAGEO FINANCE BV	5.500%	20130401					
84649RAA9	2,621,000	SPANSION INC	CONV	2.25	%15Jun18				
45928HAD8	640,000	INTERNATIONAL COAL GROUP INC	NEW	SR	NT	CONV		RMD	9.00
718172109	1,680,816	PHILIP MORRIS INTERNATIONAL	INC						
444903AK4	1,150,000	HUMAN GENOME SCIENCES INC	CONV	SUB	NOTE		RMD	2.25	10/15/2011
64988GUT7	832,900	NEW YORK N Y G/O	FISCAL	2008	SERIES	C	SUB	SERIES	C-1
268648AJ1	790,000	EMC CORP/MASSACHUSETTS						RMD	5.00
470160AW2	837,000	GOVERNMENT OF JAMAICA	8.000%	20190824					
037633100	582,918	***APPLE COMPUTER INC	COM	NPV		FRANKFURT	GERMANY	LISTED	
91089QAV0	850,000	UNITED MEXICAN STATES	8.050%	20400111					
48623EHJ1	800,000	J P MORGAN CHASE & CO	MEDIUM	TERM	SR	NTS		RMD	2.92938
48632FAC5	850,000	KAUPTHING BANK HF FRN	20100115	SERIES#	144A				
037489101	2,613,830	APCO ARGENTINA INC							
19418QDD09	750,000	COLGATE-PALMOLIVE CO	MEDIUM	TERM	NOTES		RMD	2.51188	08/22/2042
58933NAV9	750,000	MERCK & CO INC	MEDIUM	TERM	NOTES		RMD	2.38188	08/22/2042
060505882	91,289	BANK OF AMERICA	7.25%	NON	CUMULATIVE	PERP	CVT	PFD	SERIES
22237LNG3	900,000	COUNTRYWIDE HOME LOANS INC							
219868AN6	885,000	CORP ANDINA DE FOMENTO	8.875%	20120315	SERIES#	EXCH			
64986EMR5	653,900	NEW YORK N Y G/O	PRE-REFUNDED	RMD	5.875	08/01/2018			
748941AG5	909,000	RF MICRO DEVICES INC	SUB	NT	CONV		RMD	75	04/15/2012
985509AN6	650,000	YRC WORLDWIDE INC							
98080YAB1	750,000	WESTFIELD CAPITAL CORP LTD / WT	FINANCE	5.125%	20141115	SERIES#	144A		
126867AD6	720,000	CV THERAPEUTICS INC	SR	SUB	DEB	CONV		RMD	2.00
22237LPA4	779,000	COUNTRYWIDE HOME LOANS INC							
745235C41	730,000	PUERTO RICO PUB BLDGS AUTH	REV	GOV	FAC	REV	REF	BDS	CABS
902549AE4	1,262,350	UAL CORP	ORD	SETTLEMENT	BD		RMD	5.00	02/01/2021
651839AJ5	589,000	NEWMONT MINING CORP							
670704AA3	500,000	NUVASIVE INC	REV	CONV	NT		RMD	2.25	03/15/2013
338032AW5	285,000	FISHER SCIENTIFIC INTERNATIONAL							
053807AL7	634,000	AVNET INC							
30033R108	12,071,920	EVERGREEN SOLAR INC							
853254AA8	900,000	STANDARD CHARTERED PLC	VARIABLE	RATE	BOND	PERP	SERIES#	144A	
797330AA5	880,000	SAN DIEGO CALIF TOB SETTLEMENT	TOBACCO	SETTLEMENT	ASSET	SERIR	RMD	7.125	06/01/2032
929043AC1	502,000	VORNADO REALTY LP							
941053AG5	500,000	WASTE CONNECTIONS INC	SR	NT	CONV		RMD	3.75	04/01/2026
590188108	2,743,846	MERRILL LYNCH & CO INC							
64986QBB6	800,000	NEW YORK CITY N Y SUBSER E3	DAILY	FLTR			RMD	9.00	08/01/2023
34539CLU4	1,150,000	FORD MOTOR CREDIT CO LLC							
29245JAB8	610,000	EMPRESA NACIONAL DEL PETROLEO	4.875%	20140315	SERIES#	144A			
09253U108	3,486,568	BLACKSTONE GROUP L P	UNIT	REPSTG	LTD	PARTNERSHIP	INT		
38122NNY4	660,000	GOLDEN ST TOB SECURITIZATION	P/C	06/01/08	@	100	RMD	4.50	06/01/2027
48690107	4,782,862	JA SOLAR HLDGS CO LTD	SPONSORED	ADR					
34539CPJ5	1,208,000	FORD MOTOR CREDIT CO LLC							
98235TAA5	500,000	WRIGHT MED GROUP INC	CONV				RMD	2.825	12/01/2014
747525103	1,232,890	***QUALCOMM INC	(FRANKFURT	LISTED)					
46205AAB9	2,751,000	ION MEDIA NETWORKS INC	MANDATORILY	CONV	SR	SUB	NT	SER	A
37576GAQ3	550,000	GILLETTE CO	CORE	NOTES			RMD	2.48313	04/02/2043
153435AA0	800,000	CENTRAL EUROPEAN DISTR CORP	CONV				RMD	3.00	03/15/2013
388710406	595,229	GENENTECH INC							
191218100	1,011,537	COCA COLA CO							
92978AAA0	2,500,000	WACHOVIA CAPITAL TRUST I							
7091413L7	500,000	PENNSYLVANIA ST GO	BDS	2ND	SE	GO		RMD	5.00
172967EU1	570,000	CITIGROUP INC							
78463V107	815,851	SPDR GOLD TRUST				ETF			
986082BV6	500,000	YONKERS N Y REF	BDS	2005A	GO		RMD	5.00	08/01/2018
907818108	707,937	UNION PACIFIC CORP							
20030N101	2,541,709	COMCAST CORP	NEW	CL	A				
34539PC0	1,041,000	FORD MOTOR CREDIT CO LLC							
744320AJ7	540,000	PRUDENTIAL FINANCIAL	CONV	BOND	FRN	15Dec37			
650013T47	500,000	NEW YORK ST TWY AUTH	SECOND	GEN	HIGHWAY	BRIDGE	TRUST	FUND	SER
670346AF2	500,000	NUCOR CORP	MAKE	WHOLE	CALL			RMD	5.00
64971KH7	500,000	NEW YORK N Y CITY TRANSITIONAL	AUTH	REV	FUTURE	TAX	SECD-SER	CR	RMD
48185RAM2	500,000	INVITROGEN CORP	SR	NT	CONV		RMD	3.25	08/15/2025
80281TAB4	530,000	SANTANDER ISSUANCES S.A	UNIPERSONAL	VARIABLE	RATE	BOND	20180620	SERIES#	144a 144A

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Cusip	Par Value	Description						
125509BG3	490,000	CIGNA CORP	MAKE WHOLE CALL					
849842BL4	500,000	NEW YORK ST ENERGY RESH & DEV AU GAS FACS RV BKLYN UN GAS PJ-A		R/M D	5.50		01/01/2021	
379336AE0	875,000	GLOBAL INDS LTD	SR DEB CONV	R/M D	2.75		08/01/2027	
170388102	1,000,000	CHOICEPOINT INC						
84970KJ7	492,400	NEW YORK CITY MUN WTR FIN AUTHWTR&SWR SYM REV SER C-BK ENTRY						
4581X0AM0	480,000	INTER-AMERICAN DEVELOPMENT BAN						
55907R108	2,924,216	MAGELLAN MIDSTREAM HLP	NPV USD					
136375BA9	451,000	CANADIAN NATL RY CO	NTS	R/M D	6.80		07/15/2018	
76127U101	512,179	RETAIL HOLDRS TR	DEPOSITARY RCPT					
88800CAD6	425,000	SUNTECH POWER HOLDIN CNVBND#144A 3 %15Mar13						
007903AK3	986,000	ADVANCED MICRO DEVICES INC						
453096208	3,331,676	IMPERIAL SUGAR CO	COM					
74367FAB4	495,000	PROTECTIVE LIFE SECURED TRUSTS						
595112AH6	890,000	MICRON TECHNOLOGY INC						
574192WN6	427,500	MARYLAND ST G/O RFDG	R/M D 5.00		02/01/2012			
012348AC2	504,000	ALBANY INTL CORP	SR NT CONV	R/M D	2.25		03/15/2026	
428236103	967,720	HEWLETT PACKARD CO						
219868BK1	475,000	CORP ANDINA DE FOMENTO 5.125% 20150505						
74347R875	884,105	ULTRASHORT QQQ PROSHARES	ETF					
742718109	616,184	PROCTER & GAMBLE CO						
38141GCG7	500,000	GOLDMAN SACHS GROUP INC						
025676AE7	500,000	AMERICAN EQUITY INVT LIFE HLDGCO CONTINGENT SR NOTE CONV	R/M D 5.25			12/06/2024		
652482BN9	500,000	NEWS AMERICA INC	MAKE WHOLE CALL					
983919AC5	500,000	XILINX INC						
126650100	1,175,604	CVS CAREMARK CORPORATION						
419780VR9	410,000	HAWAII ST G/O SER CX SPUR AA- R/M D 5.00			02/01/2019			
345425102	650,021	FORDING CANADIAN COAUNIT	0.00USD					
807863AL9	485,000	SCHOOL SPECIALTY INC	SUB DEB CONV	R/M D	3.75		11/30/2026	
589331107	1,337,474	MERCK & CO INC						
59018YT24	500,000	MERRILL LYNCH & CO INC						
13062NXS1	400,000	CALIFORNIA STATE G/O BND	R/M D 5.25		11/01/2009			
38141G104	350,721	GOLDMAN SACHS GROUP INC						
922646BL7	606,000	VENEZUELA GOVERNMENT INTERNATI						
22943F100	867,923	***CTRIIP COM INTL LTD	AMERICAN DEP SHS					
849901L86	395,000	NEW YORK ST DORM AUTH REVS	REF-SECD HOSP-N GEN ICR	XLCA INSD		R/M D 5.00	02/15/2025	
229678AC1	410,000	CUBIST PHARMACEUTICA CONV BOND 2.25 %15Jun13						
26985R104	3,607,711	EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT						
20478NAB6	1,100,000	COMPUREDIT CORP	SR NT CONV	R/M D 3.625		05/30/2025		
254839QF3	377,800	DISTRICT COLUMBIA REV RFDG- HOWARD UNIV		R/M D 5.50		10/01/2009		
919261CB1	375,000	VALLEJO CITY CALIF UNI SCH	DIST G/O RFDG-SER A	R/M D 5.60		02/01/2016		
595635103	266,736	MIDCAP SPDR TRUST SERIES 1	ETF					
484287556	460,274	ISHARES TR	NASDAQ BIOTECHNOLOGY INDEX FD					
745145ZE5	350,000	PUERTO RICO COMWLTH RFDG-PUB	IMPT-SER A-IBC	R/M D 5.50		07/01/2013		
52729NBA7	430,000	LEVEL 3 COMMUNICATIO CONV BOND 2.875%15Jul10						
867229106	848,547	SUNCOR ENERGY INC						
638612101	700,000	NATIONWIDE FINANCIAL SERVICES INC-CL A						
739363AD1	507,000	POWERWAVE TECHNOLOGIES INC						
267039XB6	350,000	DUTCHESS CNTY N Y REF-PUB IMPTR/M D 4.00			05/01/2009			
00254EBZ4	325,000	SVENSK EXPORTKREDIT AB 5.125% 20170301						
29273R109	1,022,690	ENERGY TRANSFER PARTLP	USD		0.00USD			
867652109	417,902	SUNPOWER CORP	CL A					
682189AG0	369,000	ON SEMICONDUCTOR CORP	SR CONV	R/M D 2.625		12/15/2026		
36962GL51	340,000	GENERAL ELEC CAP CORP	MEDIUM TERM NOTES	R/M D 3.60		10/15/2008		
431294107	752,795	HILB ROGAL & HOBBS CO						
36962GR89	355,000	GENERAL ELECTRIC CAPITAL CORP						
23311P100	1,698,771	DCP MIDSTREAM PARTNLP	NPV USD					
075811AD1	303,000	BECKMAN COULTER INC						
849787P28	300,000	NEW YORK ST G/O SER C RFDG	R/M D 5.00		04/15/2015			
31787AAF8	500,000	FINISAR CORP	CONV SUB NT	R/M D 2.50		10/15/2010		
544644LT2	305,000	LOS ANGELES CALIF UNI SCH	DIST ELECTION OF 1997-SER E	R/M D 5.00		07/01/2011		
013617101	1,251,146	ALCOA INC	SHR	USD	1.00USD			
064056100	734,808	BANK OF NEW YORK MELSHR	USD		0.01USD			
13033WGS6	300,000	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV CLEAN WTR ST	REVOLVING FD REV	R/M D 5.00		10/01/2011		
82913F201	799,435	NII HOLDINGS INC	CL B					
650014EH2	300,000	NEW YORK ST TWY AUTH SECOND	GEN HWY & BRDG TR FD SER B	R/M D 5.25		04/01/2011		
864766R85	300,000	SUFFOLK CNTY N Y PUB IMPT BDS 2005 B	GO	R/M D 4.25		11/01/2014		
745266AL0	304,900	PUERTO RICO CONVENTION CENTER HOTEL OCCUPANCY TAX REV SER A CIFG INSD		R/M D 5.00		07/01/2014		
78412FAH7	315,000	SESI L L C	GTD SR NT CONV	R/M D 1.50		12/15/2026		
84983RF28	285,000	NEW YORK ST DORM AUTH	PREREFUNDED-2005-MENTAL HLTH-BR/M D 5.25			02/15/2020		
74347R586	742,037	PROSHARES TRUST	ULTRASHORT OIL & GAS PROSHARES					
047439AD6	6,101,000	ATHEROGENICS INC	CONV	R/M D 1.50		02/01/2012		
883556102	540,686	THERMO FISHER SCIENTIFIC INC						
52078PA00	343,000	LAWSON SOFTWARE INC NEW	SR NT CONV	R/M D 2.50		04/15/2012		
014485AB2	544,000	ALESCO FINANCIAL INC						
20774HB29	300,000	CONNECTICUT ST HEALTH & EDL	FACS AUTH RV YALE UNIV SER T-2R/M D 1.50			07/01/2029		
185896107	433,029	CLEVELAND CLIFFS INC						
654902204	1,490,888	***NOKIA CORPORATION	SPONSORED ADR REPSTG 1 SER A					
199491SA0	275,000	COLUMBUS OHIO	VAR PURP GO TAX BDS 200 4-2	R/M D 5.00		07/01/2016		
908908100	396,823	UNIONBANCAL CORP						
13068H3J1	265,000	CALIFORNIA ST PUB WKS BRD	LEASE REV RFDG UNIV CALIFORNIA SER A	R/M D 5.25		06/01/2011		



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Cusip	Par Value	Description							
667280408	2,477,143	NORTHWEST AIRLINES							
535678AC0	308,000	LINEAR TECHNOLOGY CORP SR NT CONV	R/M/D	3.00	05/01/2027				
81369Y209	893,817	HEALTH CARE SELECT SECTOR SPDR FUND	ETF						
552715104	919,755	MEMC ELECTRONIC MATERIALS INC							
75405UAB2	275,000	RAS LAFFAN LIQUEFIE 5.832% 09/30/16 144A							
682189AD7	225,000	ON SEMICONDUCTOR CORP SR SUB NT CONV	R/M/D	1.875	12/15/2025				
056752108	98,640	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C							
5443505G2	250,000	LDS ANGELES CALIF G/O SER A	R/M/D	5.25	09/01/2012				
17275R102	1,193,321	CISCO SYSTEMS INC							
650034XR7	250,000	NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1	R/M/D	5.00	03/15/2028				
291195KM6	250,000	EMERYVILLE CALIF PUB FING AUTHREV EMERYVILLE REDEV PROJ	SER A			R/M/D	5.00	09/01/2013	
592683YV4	250,000	METROPOLITAN WTR DIST SOUTH CALIF RFDG-SER A -IBC-BNY	R/M/D	5.375	07/01/2012				
13062PXN7	250,000	CALIFORNIA ST G/O PREREFUNDED R/M/D	5.00	11/01/2012					
13062PYL0	250,000	CALIFORNIA ST G/O RFDG CR	R/M/D	5.00	12/01/2011				
049167109	854,496	ATLAS AMERICA INC							
64968AY22	250,000	NEW YORK N Y G/O SER F	R/M/D	5.25	08/01/2013				
74782EAC8	100,000	QUANTA SERVICES INC CONV SUB DEB	R/M/D	4.50	10/01/2023				
13062PW00	250,000	CALIFORNIA ST G/O VARIOUS PURPRFDG	R/M/D	5.00	12/01/2010				
45666QAB8	255,000	INFORMATICA CORP SR NT CONV	R/M/D	3.00	03/15/2026				
1307743W0	250,000	CALIFORNIA ST UNIV REV HSG SYS-SER AY	R/M/D	5.625	11/01/2017				
690632BH6	250,000	OWEGO APALACHIN N Y CENT SCH DIST G/O BK-QLFD	R/M/D	5.00	06/15/2018				
579160DF6	250,000	MC ALLEN TEX WTRWKS & SWR SYS WATERWORKS AND SEWER SYS 2005	R/M/D	5.25	02/01/2020				
79765AUF1	250,000	SAN FRANCISCO CALIF CITY & CNTY ARPTS RFDG-SECOND SER-27BR/M/D	5.25	05/01/2013					
219675FZ3	250,000	CORONA CALIF CMNTY FACS DIST G/O RFDG-SPL TAX-NO 86-2	R/M/D	5.75	09/01/2010				
073653JU2	250,000	BEACON N Y G/O PUB IMPT BK-QLFD	R/M/D	5.00	08/15/2020				
419578KF5	250,000	HAVERSTRAW STONY POINT N Y CENT SCH DIST G/O BK-QLFD	R/M/D	5.00	06/15/2019				
63035LAL4	250,000	NAPA CNTY CALIF FLOOD PROT N & WATERSHED G/O SER A	R/M/D	5.00	06/15/2014				
539315FT3	250,000	LIVONIA N Y CENT SCH DIST G/O R/M/D	5.00	06/15/2017					
650035LQ9	253,300	NEW YORK ST URBAN DEV CORP REV SERVICE CONTRACT REV	R/M/D	5.25	01/01/2024				
914440CC4	240,000	UNIVERSITY MASS BLDG AUTH PROJREV SER B	R/M/D	5.50	11/01/2016				
57585KCC0	250,000	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV PARTNERS HEALTH-CARE SYS SER B	R/M/D	5.25	07/01/2013				
84966BGL1	250,000	NEW YORK NY G/O SER D	R/M/D	4.25	08/01/2009				
631663BM2	250,000	NASSAU CNTY N Y INTERIM FIN AUTH G/O SALES TAX SECD-SER A-2	R/M/D	4.125	11/15/2009				
530715AN1	701,000	LIBERTY MEDIA CORP SR EXCHANG DEB CONV TO MOTOROLA	R/M/D	3.50	01/15/2031				
938121AA8	250,000	WASHINGTON CNTY NEB WASTEWATERFACS REV CARGILL INC PROJ	R/M/D	5.90	11/01/2027				
81369Y506	384,973	ENERGY SELECT SECTOR SPDR FUND	ETF						
0591327T1	230,000	BALTIMORE CNTY MD GO BDS 2008 GO	R/M/D	5.00	02/01/2011				
57584NAP8	250,000	MASSACHUSETTS ST DEV FIN AGY HHIGHER ED REV BDS 2008A	R/M/D	5.00	01/01/2022				
785721KC4	250,000	SACHEM NY CENT SCH DIST G/O HOLBROOK SUFFOLK CNTY	R/M/D	4.70	06/15/2024				
596061PQ2	225,000	MARBLEHEAD MASS GO SCH BDS GO	R/M/D	5.00	08/15/2017				
928777DN7	235,000	WACHUSETT MASS REGL SCH DIST GO SCH BDS 2004	GO			R/M/D	5.00	07/15/2021	
30033RAC2	544,317	EVERGREEN SOLAR INC SR NT CONV	R/M/D	4.00	07/15/2013				
13067JAM3	235,000	CALIFORNIA ST REV ECONOMIC RECOVERY-SER A	R/M/D	5.00	01/01/2009				
74973DAC3	285,000	RSHB CAPITAL SA FOR OJSC RUSSI							
57772K101	1,281,161	MAXIM INTEGRATED PRODUCTS INC							
464286400	436,509	ISHARES INC MSCI BRAZIL FREE INDEX FD							
059460303	1,554,989	***BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS							
166784100	279,795	CHEVRON CORP							
816636203	896,833	SEMICONDUCTOR HOLDRS TRUST	ETF						
521863306	547,349	LEAP WIRELESS INTERNshr	USD	0.00USD					
912318102	856,204	UNITED STATES NATURAL GAS FUNDLP	ETF						
74973DAD1	265,000	RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICUL 7 750% 20180529 SERIES# 144A							
293716106	945,078	ENTERPRISE GP HOLDINLP	NPV	USD					
0681675Z9	210,000	BARNSTABLE MASS G O MUN PURP LN 2004	GO			R/M/D	5.00	06/15/2019	
46059W102	453,019	INTERNET HOLDRS TRUST	ETF						
913017109	346,380	UNITED TECHNOLOGIES CORP							
1306296K9	200,000	CALIFORNIA ST G/O RFDG	R/M/D	5.50	12/01/2011				
787204100	80,154	RIO TINTO PLC-SPON ADR							
13062PAK8	200,000	CALIFORNIA ST G/O	R/M/D	5.00	02/01/2013				
13062PGV8	200,000	CALIFORNIA STATE							
79771PUT0	200,000	SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TAX REV	SAN FRANCISCO REDEV PROJ-SER BR/M/D	5.25	08/01/2014				
73755L107	130,510	***POTASH CORP OF SASKATCHEWAN							
1306292H0	200,000	CALIFORNIA ST G/O RFDG	R/M/D	5.75	10/01/2010				
26441C105	1,031,556	DUKE ENERGY CORP SHR	USD	0.00USD					
84963SAD7	210,000	NEW YORK ST DORM AUTH REVS ST UNIV EDL FACS-IBC UNREF BAL	R/M/D	5.00	05/15/2012				
13062NXT9	200,000	CALIFORNIA STATE G/O BND	R/M/D	5.25	11/01/2010				
097023105	383,365	***BOEING CO (GERMAN LISTING)							
84963UQA1	195,000	NEW YORK ST DORM AUTH REVS PREREFUNDED-MENTAL HLTH SVCS-BR/M/D	5.25	02/15/2020					
41011WA88	200,000	JOHN HANCOCK GLOBAL FUNDING II 7.900% 20100702 SERIES# 144A							
578049J76	200,000	MASSACHUSETTS ST WTR RES AUTH SER A	R/M/D	5.25	08/01/2024				
59156R108	355,585	METLIFE INC							
037411105	193,470	APACHE CORP SHR	USD	0.62USD					
682189AE5	203,000	ON SEMICONDUCTOR CORP SR SUB NT SER B ZERO CPN CONV	R/M/D	0.000	04/15/2024				
181059KR6	200,000	CLARK CNTY NEV SCH DIST FOR ISLTGO REF BDS 2007A	GO			R/M/D	4.50	08/15/2017	
047439AC8	4,100,000	ATHEROGENICS INC CONV NT 144A	R/M/D	1.50	02/01/2012				
650014ME0	206,100	NYS THRUWAY AUTH SECOND GEN HWY & BRIDGE TRUST FUND BND5 SERIES 2008A	R/M/D	5.00	04/01/2028				
47214EAA0	420,000	JAZZ TECHNOLOGIES INC CONV	R/M/D	8.00	12/31/2011				
74347R206	323,582	PRDSHARES TRUST	ULTRA QQQ PRDSHARES ETF						
872540109	595,508	TJX COMPANIES INC NEW							
370442177	1,959,200	GENERAL MOTORS CORPORATION 6.25% SERIES C CONVERTIBLE SENIOR DEBENTURES							

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Cusip	Par Value	Description						
131347304	1,357,656	CALPINE CORP SHR USD 0.00USD						
726503105	509,607	PLAINS ALL AMERICAN MLP USD 0.00USD						
74347R719	286,429	PROSHARES TRUST ULTRA OIL & GAS PROSHARES						
57804PRT3	185,000	MASSACHUSETTS ST WTR POLLUTN ABATEMENT TR REV PRFND-POOL PROG-SER 5	R/M D	5.50			08/01/2012	
74347R663	284,956	PROSHARES TRUST ULTRASHORT S&P500 PRDSHARES						
84966AYX7	185,000	NEW YORK N Y G/O SER D-CR R/M D 5.125 08/01/2018						
786429100	279,587	SAFECO CORP						
981165ZP5	180,000	WESTON MASS REF GO BDS 2004 B GO	R/M D	5.00		03/01/2019		
849902FJ7	175,000	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV BDS 2006 A	R/M D	4.75		03/15/2014		
667317105	1,352,776	TIME WARNER INC						
57582PAB6	175,000	MASSACHUSETTS ST REF BDS 200 8B G/O	R/M D	5.25		09/01/2021		
315912808	214,982	FIDELITY NASDAQ COMPOSITE INDEX FUND						
172967101	1,089,184	***CITIGROUP INC UK LISTED						
171871106	5,823,561	CINCINNATI BELL INC						
75902E100	163,047	REGIONAL BANK HOLDERS TRUST ETF						
127367AC2	235,000	CADENCE DESIGN SYS INC CONV 144A	R/M D	1.375		12/15/2011		
125269100	184,757	CF INDUSTRIES HOLDINGSHR USD 0.01USD						
96950F104	741,196	***WILLIAMS PARTNERS L P UNIT LTD PARTNERSHIP INT GERMAN LISTED						
78412FAG9	185,000	SESI LLC SENIOR EXCHANGEABLE NOTES 144AR/M D 1.50 12/15/2026						
293792107	758,718	ENTERPRISE PRODUCTS PARTNERS LP						
76484A706	299,604	SPDR SER TR DJ GLOBAL TITANS ETF						
30231G102	231,982	EXXON MOBIL CORP						
184095CS6	175,000	CHENANGO VY CENT SCH DIST N Y SERIAL BDS 2005 GO	R/M D	4.00		06/15/2011		
219023108	535,270	CORN PRODUCTS INTL INC						
056166AC5	20,000,000	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A						
29509PBG3	184,100	ERIE CNTY NY INDL DEV AGY SCH SCH FAC REV BDS 2004	R/M D	5.00		05/01/2013		
068050CV5	175,000	BANKAMERICA CORP-CORP BOND						
52735PAS6	185,000	LEVERETT MASS GO BDS GO	R/M D	5.00		07/15/2017		
156708AP4	105,000	CEPHALON INC CONV SR SUB NT	R/M D	2.00		08/01/2015		
205862AL9	169,000	COMVERSE TECHNOLOGY INC ZERO YIELD PUTTABLE SECS-ZYPS R/M D0000 05/15/2023						
714368BQ9	170,000	PERRIS CALIF CMNTY FACS DIST SPL TAX NO 90-2	R/M D	6.75		10/01/2021		
902549AH7	300,000	UAL CORP SR SUB NT CONV	R/M D	4.50		06/30/2021		
00206R102	589,275	AT&T INC						
88830M102	822,942	TITAN INTERNATIONAL INC						
389550108	205,635	GENERAL DYNAMICS CORP						
989457100	879,283	WILLIAMS COMPANIES INC						
775371107	230,983	ROHM & HAAS CO						
982526105	211,090	WM WRIGLEY JR CO						
29273V100	797,791	ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP						
046079RU5	185,000	ASSOCIATION CNTY COMMRS GA LEASING PROG CTF5 PARTN	COWETA CNTY PU PURP PROJ5	R/M D	4.25		12/01/2012	
580135101	258,495	MCDONALDS CORP						
G49349AA4	27,000,000	INWOOD PARK CDO 6.2863% 01/20/21 1X FLT						
902911106	242,663	UST INC						
574790HE7	150,000	MASHPEE MASS REF GO BDS SERIESGO	R/M D	5.25		10/15/2018		
373382A67	150,000	GEORGIA ST G/O SER D R/M D 6.70 08/01/2010						
97705LMZ7	150,000	WISCONSIN ST GO BDS 2007-1 GO	R/M D	5.00		05/01/2018		
268648102	1,289,266	EMC CORP-MASS R/M D 11/30/2008						
46080A107	358,500	INTERNET ARCHITECTURE HOLDERS TRUST ETF						
661919106	394,277	OMNICOM GROUP INC						
717528103	283,494	PHILADELPHIA CONSOLISHR USD 0.00USD						
745310102	856,006	PUGET ENERGY INC SHR USD 0.01USD						
13062PXP2	150,000	CALIFORNIA ST G/O UNREFUNDED BALANCE	R/M D	5.00		11/01/2012		
13082NU62	150,000	CALIFORNIA ST G/O-IBC R/M D 5.25 02/01/2011						
168905107	431,539	CHILDREN'S PLACE						
20772GP44	150,000	CONNECTICUT ST GO BDS 2008B GO	R/M D	5.00		04/15/2020		
682189AF2	170,000	ON SEMICONDUCTOR COR CNVBND#144A 2.625%15Dec26						
93974ANG5	150,000	WASHINGTON ST G/O RFDG SER R-03-A	R/M D	5.00		01/01/2015		
78484A797	438,238	SPDR KBW BANK ETF						
628782104	557,543	NBTY INC SHR USD 0.00USD						
899211FZ8	150,000	PARAMOUNT CALIF UNI SCH DIST GO REF BDS 2005 GO	R/M D	4.50		09/01/2017		
476700YE1	150,000	JOHNSON CNTY KANS UNI SCH DISTNO 229 G/O BLUE VY-SER A	R/M D	5.00		10/01/2019		
88579Y101	219,876	3M CO SHR USD 0.01USD						
G81477104	375,091	SINA CORP						
565849106	385,603	MARATHON OIL CORP						
086518101	370,407	BEST BUY COMPANY INC						
844030106	683,258	SOUTHERN UNION CO NEW						
42222G108	631,811	HEALTH NET INC SHR USD 0.00USD						
298765EK8	157,000	EUROPEAN INVESTMENT BANK 2.875% 20130315						
130628H45	150,000	CALIFORNIA ST G/O R/M D 5.00 10/01/2013						
57836Q104	72,637	MASTERCARD INC						
40429CCX8	150,000	HSBC FINANCE CORP						
84966G4F6	150,000	THE CITY OF NEW YORK GENERAL OBLIGATION BONDS FISCAL 08 SERL TAX EXEMPT BND SUBSERIES L-1R/M D 5.00 04/01/2024						
78484A888	695,674	SPDR SER TR S&P HOMEBUILDERS ETF						
02384W105	311,689	AMERICA MOVIL SAB DE 1 ADR REPR 20.00 SHR						
84985YCWB	140,800	NEW YORK ST ENVIRONMENTAL FACSCORP ST PERS INCOME TAX 2008A R/M D 5.00 12/15/2024						
464267838	216,830	ISHARES TRUST DOW JONES US BASIC MATERIALS INDEX FUND						
876002AA4	14,241,913	TANZANITE TRUST P/C 09/10/08 @ 126.016893 R/M D 06/02/2014						
038222105	689,916	APPLIED MATERIALS INC						
576049PE4	125,000	MASSACHUSETTS WTR RESOURCES AUTH G/O REV RFDG	R/M D	6.00		08/01/2014		
57582NGS8	130,400	MASSACHUSETTS ST G/O CONS LN-SER B	R/M D	5.25		03/01/2021		

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Cusip	Par Value	Description							
570759100	589,105	MARKWEST ENERGY PARTNERS LP							
78440X101	213,053	SL GREEN REALTY CORPREIT	USD	0.01USD					
48270W105	640,323	IRIS INTERNATIONAL INC							
032511107	254,123	ANADARKO PETROLEUM CORP							
G0585R106	945,148	ASSURED GUARANTY LTD							
368287207	475,694	GAZPROM OAO	1 ADR REPR 04.00 SHR						
59258RX41	125,000	METROPOLITAN TRANSN AUTH N Y	TRANSN-SER A	R/M D	5.00	11/15/2014			
74347R842	288,353	PROSHARES TRUST	ULTRA RUSSELL 2000 PROSHARES						
78363PAB1	150,000	RICHLAND CNTY S C	ENVIRONMENTAL IMPT REV RFDG	SER A		R/M D	6.10	04/01/2023	
929042109	145,729	VORNADO REALTY TRUST							
851839106	333,012	NEWMONT MINING CORP	HOLDING CO						
629377508	486,301	DO NOT USE NRG ENERGY INC							
706388KP9	130,000	PEMBROKE MASS GO BDS 2006	GO	R/M D	5.00	08/01/2022			
552541104	295,070	M&F WORLDWIDE CORP	SHR	USD	0.01USD				
81389Y308	485,002	SECTOR SPDR TRUST	SHS BEN INT CONSUMER STAPLES						
5925974F2	128,300	METROPOLITAN TRANSN AUTH N Y	SVC CONTRACT RFDG TCRS	R/M D	5.125	01/01/2024			
780259206	219,668	ROYAL DUTCH SHELL PL 1 ADR REPR	02.00 SHR						
13068GVV5	120,000	CALIFORNIA ST PUB WKS BRD	LEASE REV DEPT CORR-ST PRISON SER E			R/M D	5.50	06/01/2015	
24823QAB3	175,000	DENDREON CORP	SR SUB NT CONV	R/M D	4.75	08/15/2014			
812350106	128,576	SEARS HOLDINGS CORP							
282845589	79,640	***EKSPORTFINANS ASA	REVERSE EXCHANGEABLE NT	LKD APPLE INC COM		R/M D	10.00	06/13/2009	
1008524D1	118,800	BOSTON MASS G/O SER A	R/M D	5.00	02/01/2022				
893841100	335,159	TRANSDIGM GROUP INC	SHR	USD	0.01USD				
452151BV2	115,000	ILLINOIS ST G/O RFDG-FIRST SERR/M D	5.50	08/01/2014					
21038E101	1,253,089	CONSTELLATION ENERGYUNIT	NPV	USD					
78484A755	227,780	SPDR SER TR	S&P METALS & MINING ETF						
54439PAE2	117,700	LOS ANGELES CALIF CMNTY REDEV	LEASE REV BDS 2005	R/M D	5.00	09/01/2012			
702282KG8	118,900	PASADENA CALIF UNI SCH DIST	G/O RFDG	R/M D	4.50	11/01/2010			
437078102	455,283	HOME DEPOT INC	SHR	USD	0.05EUR				
617446448	560,815	MORGAN STANLEY							
84983U3S7	121,700	NEW YORK ST DORM AUTH MENTAL	HLTH FACS IMPT-F-2A	L/C DEXIA CREDIT LOCAL DE		R/M D	5.53	02/15/2021	
118230101	282,231	BUCKEYE PARTNERS LP LP	USD	0.00USD					
898526BL1	115,000	TSASC INC N Y TFABS-SER 1-PLANPRIN	2024	R/M D	6.25	07/15/2034			
088308109	182,248	BARR PHARMACEUTICALS INC							
90458E107	121,007	***UNIBANCO-UNIAO DE BANCOS	BRASILEIROS S A-GDR REP 1 PFD & 1 PFD CL B UNIBANCO HLDGS SA						
786514208	458,950	SAFEMART INC							
G9884KAA8	12,500,000	ZAIS INVESTMENT 3.5913% 05/17/15 2X FLT							
020002101	281,552	ALLSTATE CORP							
484288731	1,055,928	ISHARES INC	MSCI TAIWAN INDEX FD						
18725U109	721,210	CLINICAL DATA INC	NEW						
882508104	508,855	TEXAS INSTRUMENTS INC							
544628GA2	125,000	LOS ANGELES CA REGL ARPTS IMPTCORP	LSE REV FACS-SUBLSE CONTRLAIR			R/M D	9.25	08/01/2024	
484288582	288,000	ISHARES TR	FTSE NAREIT RESIDENTIAL INDEX						
03078C106	292,084	AMERIPRISE FINANCIAL INC							
51808BAE2	100,000	LASMO (USA) INC-CORP BOND							
84970KH34	118,700	NEW YORK N Y CITY MUN WTR FIN	AUTH WTR & SWR SYS REV SER A TCRS			R/M D	5.00	06/15/2035	
48625H100	285,034	JPMORGAN CHASE & CO	SHR	USD	1.00USD				
71646E100	123,617	PETROCHINA CO LTD -ADR							
G37280109	328,084	***GARMIN LTD							
484288810	189,793	ISHARES TR	DOW JONES US MEDICAL DEVICES INDEX FD						
136385101	147,638	CANADIAN NATURAL RESOURCES							
38388F108	747,811	W R GRACE & CO-DEL NEW							
389712EU0	100,000	GRAYSON CNTY TEX JR COLLEGE DIGO	BDS 2007	GO BK QLFD		R/M D	5.00	08/15/2015	
64805KT59	108,900	NEW JERSEY ST EDL FACS AUTH	REV RFDG-RIDER UNIV-SER A	R/M D	5.00	07/01/2017			
84110D104	534,473	NETAPP INC	SHR	USD	0.00USD				
494550106	211,034	KINDER MORGAN ENERGY PRTRNS							
358802TK2	105,500	FRISCO TEX G/O INDPT SCH DIST	SCH BLDG	R/M D	5.00	08/15/2020			
78541VPB1	100,000	RICHMOND VA G/O RFDG & PUB	IMPT-SER B	R/M D	5.25	07/15/2014			
86784L108	241,346	SUNOCO LOGISTICS PARTNERS LP							
57583F7C9	100,000	MASSACHUSETTS ST DEV FIN AGY R	REV BDS 2005 D	R/M D	5.00	07/01/2015			
650034XN6	100,000	NEW YORK ST URBAN DEV CORP	REVPERSONAL INCOME TAX-SER C-1	R/M D	5.00	03/15/2023			
88283LDY9	100,000	TEXAS TRANSN COMMN ST HWY FD	RREV BDS 2007	R/M D	5.00	04/01/2013			
54473EJF2	100,000	LOS ANGELES CNTY CALIF PUB WKS	LEASE REV REF BDS 2005 A	R/M D	5.00	12/01/2013			
02209S103	531,899	ALTRIA GROUP INC							
575827EF3	100,000	MASSACHUSETTS ST G/O RFDG	SER-A	R/M D	6.00	11/01/2010			
57582NJ30	100,000	MASSACHUSETTS ST G/O RFDG	SER D	R/M D	5.00	12/01/2019			
25476FEX2	100,000	DISTRICT COLUMBIA G/O SER C	R/M D	5.00	08/01/2016				
392118DF9	100,000	GREATER LAWRENCE MASS REGL	VOCLTD G.O BDS	GO		R/M D	5.00	03/15/2013	
427058106	545,002	HERCULES INC							
745190GX0	100,000	PUERTO RICO COMWLTH HWY &	TRANSN AUTH SER E	R/M D	5.50	07/01/2012			
559080106	334,836	MAGELLAN MIDSTREAM PARTNERS							
248579GA8	99,000	DELAWARE VALLEY PA REGL FIN	AUTH LOC GOVT REV	R/M D	5.50	07/01/2012			
825502RF8	100,000	SHREWSBURY MASS G/O	MUN PURP LN	R/M D	5.00	08/15/2011			
84988BAJ2	100,000	NEW YORK CITY N Y G/O	SER C XLCA	R/M D	5.00	03/15/2012			
875892DZ1	100,000	TANTASQUA MASS REGL SCH DIST	REF BDS 2005	GO		R/M D	4.50	10/01/2014	
798720AP5	100,000	SAN BERNARDINO CALIF CMNTY	COLGO BDS	2003 GO		R/M D	4.00	08/01/2015	
950885KV4	100,000	WESLACO TEX INDPT SCH DIST	G/O/PSF GTD	R/M D	5.875	02/15/2021			
84711RB2	100,000	NEW MEXICO FIN AUTH ST TRANSN	REV-SR LIEN-SER A	R/M D	5.25	08/15/2019			
59259R5H3	100,000	METROPOLITAN TRANSN AUTH N Y	R TRANS REV BDS 2008A	R/M D	5.00	11/15/2018			
91088QAK4	100,000	UNITED MEXICAN STATES 6.375%	20130116 SERIES# MTN						

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Cusip	Par Value	Description	R/M/D	5.25	07/01/2014
575765WF5	100,000	MASSACHUSETTS MUN WHSL ELEC COPWR PROJ NO 6-SER A	R/M/D	5.25	07/01/2014
785849DJ6	100,000	SACRAMENTO CALIF CITY FING P/C 01/01/08 @ 100	R/M/D	6.25	01/01/2030
68750U102	4,020,760	ORTHOVITA INC			
03485P201	537,371	***ANGLO AMERICAN PLC ADR NEW			
606301FY0	100,000	MISSOURI ST G/O RFDG-FOURTH STBLDG-SER A	R/M/D	5.00	10/01/2018
14040H105	198,464	CAPITAL ONE FINANCIAL CORP			
92826C839	181,528	VISA INC CL A COMMON STOCK			
882696PJ0	100,000	TEXAS SOUTHN UNIV REV CONSTITUTIONAL APPROPRIA 2005	R/M/D	4.00	10/01/2013
149123101	158,806	***CATERPILLAR INC MEXICAN LISTED			
13062PRB0	100,000	CALIFORNIA ST G/O VAR PURP R/M/D 4.125 04/01/2013			
7335812P6	100,000	PORT AUTH N Y & N J CONS-128THSER	R/M/D	4.00	11/01/2010
36227K106	1,485,004	GSE SYSTEMS INC SHR USD 0.01USD			
22541LAB9	100,000	CRED SIUS FIRST BOST-NY			
84966AHU2	100,000	NEW YORK N Y G/O SER-I R/M/D 5.25 04/15/2012			
025818109	310,761	***AMERICAN EXPRESS COMPANY (GERMAN LISTED)			
84983R4R5	100,000	NEW YORK ST DORM AUTH REVS REV BDS 1998-G	R/M/D	5.25	08/15/2009
796815WK0	100,000	SAN BERNARDINO CNTY CALIF CTFSPARTN WEST VY DETENTION CTR REFING-A	R/M/D	4.50	11/01/2009
977123LR7	100,000	WISCONSIN ST TRANSN REV SER B R/M/D 5.00 07/01/2015			
84985WRE6	100,000	NEW YORK ST ENVRNMNL FACS CORPST CLN WTR & DRNKG WTR REV	REVOLVING FDS-POOLED FING PG-CR/M/D	5.00	07/15/2021
38012G100	460,601	***GMARKET INC SPON ADR			
421924200	13,150	HEALTHSOUTH CORP PFD CONV SER A 144A			
871043105	869,193	SWITCH & DATA FACILITIES CO INC			
850034W72	100,000	NEW YORK ST URBAN DEV CORP STATE FACILITIES & EQUIPMENT SER A-1	R/M/D	5.00	03/15/2024
735581GV6	100,000	PORT WASH N Y UN FREE G/O SCH DIST	R/M/D	3.375	12/01/2009
57586PFV3	100,000	MASSACHUSETTS ST HSG FIN AGY HSG SINGLE FAMILY SER 125	R/M/D	4.15	06/01/2015
13068GZ66	100,000	CALIFORNIA ST PUB WKS BRD LSE REV RFDG-VARIOUS CMNTY CLGE-B R/M/D 5.825			03/01/2016
785721LX7	100,000	SACHEM CENT SCH DIST N Y G/O HOLBROOK SERIES B	R/M/D	4.00	10/15/2008
57804PF82	90,000	MASSACHUSETTS ST WTR POLLUTN APOOL PROG BDS SERIES	R/M/D	5.25	08/01/2017
84985MYV2	100,000	NEW YORK ST ENVIRONMENTAL FACS CORP ST REVOLVING FDS-NYC MUN WTR PJ-B	R/M/D	5.00	06/15/2031
282645AQ3	90,000	EKSPORTFINANS A/S 5.500% 20160525			
22180K105	144,589	COSTCO WHOLESALE CORSHR USD 0.00USD			
460951106	355,118	INTEROIL CORP			
M22485104	420,721	CHECK POINT SOFTWARE TECH			
502424104	95,149	L-3 COMMUNICATIONS HOLDINGS INC			
423074103	195,147	H J HEINZ CO			
464287485	175,457	***ISHARES MSCI EAFE INDEX FUND MEXICAN LISTED			
205862402	899,851	COMVERSE TECHNOLOGY INC NEW			
87059L102	520,114	NUSTAR GP HOLDINGS LLC UNITS RPSTG LTD LBLTY COINT			
464286848	937,078	***ISHARES INC MSCI JAPAN INDEX MEXCIAN LSTD			
918019100	86,085	UTILITIES HOLDRS TRUST			
441812GM0	90,000	HOUSEHOLD FINANCE CORP-CORP BD			
413086109	295,481	HARMAN INTERNATIONAL INDUSTRIES INC-NEW			
810755YG9	98,300	MONROE CNTY N Y IDA REV STUDENT HSG-COLLEGIATE FNDTN ROCHESTER INSTITUTE TECH-A	R/M/D	5.25	04/01/2019
031162AM2	100,000	AMGEN INC SR NT CONV 144A	R/M/D	125	02/01/2011
12541W209	179,931	C H ROBINSON WORLDWIDE INC NEW			
94946T106	259,373	WELLCARE HEALTH PLANS INC			
23339M105	1,091,463	DWS DREMAN VALUE INCOME EDGE FUND INC			
013817AF8	93,000	ALCOA INC MAKE WHOLE CALL			
399449107	838,515	***GROUPE DANONE-SPONSORED ADRREPSTG 1/5TH ORD FF 10 PAR			
866933401	568,247	SUN HEALTHCARE GROUP INC			
911312106	139,580	UNITED PARCEL SVC INC CL B			
009158106	119,912	AIR PRODUCTS & CHEMICALS INC			
749941AJ9	135,000	RF MICRO DEVICES INC SUB NT CONV	R/M/D	1.00	04/15/2014
007903107	1,717,247	ADVANCED MICRO DEVICES INC			
031162AL4	150,000	AMGEN INC			
539830109	79,370	LOCKHEED MARTIN CORP			
50075N104	275,458	KRAFT FOODS INC CL A			
922908652	191,200	VANGUARD EXTENDED MARKET ETF	ETF		
94106L109	282,883	WASTE MANAGEMENT INC DEL			
222816100	94,597	COVANCE INC			
571837103	402,438	MARSHALL & ILSLEY CORPORATION NEW			
401817105	225,412	GUESS INC			
0414293R0	86,500	ARLINGTON CNTY VA G/O PUB IMPTR/M/D 5.25 06/01/2017			
87233Q108	274,683	TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT			
26874Q100	151,481	ENSCO INTERNATIONAL INC			
500255104	170,779	KOHL'S CORP			
696657103	440,945	PANTRY INC			
929903102	624,309	WACHOVIA CORP			
902549807	892,022	UAL CORPORATION NEW			
931422109	284,217	WALGREEN CO SHR USD 0.07USD			
38122NFW7	90,000	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLEMENT REV SER A	R/M/D	5.00	06/01/2019
46628D108	797,810	***JSC MMC NORILSK NICKEL SPONSORED ADR GB LISTED			
658203ZD9	81,200	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA ELEC REV-A	R/M/D	5.50	01/01/2012
872384102	326,484	TEPPCO PARTNERS LP UNITS LTD PARTNERSHIP INT			
277481BE8	91,000	EASTMAN KODAK CO 3.375% 10/15/33 CV			
13062PLM2	80,000	CALIFORNIA ST VAR PURP G/O R/M/D 5.25 11/01/2017			
666807102	129,869	NORTHROP GRUMMAN CORP			
427866108	205,246	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP			
806857108	102,937	SCHLUMBERGER LTD SHR USD 0.01USD			
84115T104	756,012	NETSCOUT SYS INC			

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Cusip	Par Value	Description						
808513105	367,970	CHARLES SCHWAB CORP NEW						
594918104	336,776	MICROSOFT CORP						
118440108	131,487	BUCKLE INC/THE SHR USD 0.01USD						
853254AC4	100,000	STANDARD CHARTERED PLC						
484288513	93,861	ISHARES IBOX \$ HIGH YIELD CORPORATE BOND FUND						
372480105	198,185	GENUINE PARTS CO						
850013MQ5	80,000	NEW YORK ST TWY AUTH HWY & BRDG TR FD SER A R/M/D 5.125 04/01/2016						
087901108	258,851	***BARRICK GOLD CORP COM NPV (SICOVAM)						
747908AE5	108,000	QUANTUM CORP 4.375% 08/01/10 CV						
79488L302	147,543	SALESFORCE.COM INC						
837840103	485,614	***NATIONAL SEMICONDUCTOR CORP						
04247X102	245,533	ARMSTRONG WORLD INDUSTRIES INCR/MD 8.35 08/15/2049						
4041ADCE8	80,000	BANK OF SCOTLAND PLC 5.625% 20080720 SERIES# 144A						
G4778G101	234,053	INGERSOLL-RAND CO LTD-CL A						
36982GF90	85,000	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES R/M/D 2.885 02/18/2011						
887319AC5	91,000	TIME WARNER TELECOM INC						
098724106	217,842	BORG WARNER AUTOMOTIVE INC						
75281A109	183,345	RANGE RESOURCES CORPSHR USD 0.01USD						
959767BV5	78,000	WESTERN TOWNSHIPS MICH UTILS AREF BDS 2001 GO R/M/D 5.25 01/01/2014						
83900P103	312,705	NATURAL RESOURCE PARTNERS LP						
559079207	190,878	MAGELLAN HEALTH SERVICES INC						
67622P101	602,860	OFFICEMAX INCORPORATED						
G0882U109	242,525	***AXIS CAPITAL HOLDINGS LTD						
842587107	200,483	SOUTHERN CO						
300888AA8	150,000	EXCEL MARITIME CARRIERS LTD						
49480VW208	256,757	KINETIC CONCEPTS INC						
478251CH2	75,000	JOHNSON CITY TENN G.O. REF-WTR & SWR BDS 1998 R/M/D 5.25 06/01/2010						
92343V104	148,696	VERIZON COMMUNICATIONS						
G20045202	125,629	***CENTRAL EUROPEAN MEDIA ENTERPRISES LTD-CL A						
740189105	88,070	PRECISION CASTPARTS SHR USD 0.00USD						
931142BE2	75,000	WAL-MART STORES INC						
370334104	111,270	GENERAL MILLS INC						
98389B100	355,338	XCEL ENERGY INC SHR USD 2.50USD						
78355HJK8	80,000	RYDER SYSTEM INC MAKE WHOLE CALL						
001814AR3	81,000	ANR PIPELINE-CORP BOND						
880779103	228,266	TEREX CORP NEW						
45031U101	1,528,500	ISTAR FINANCIAL INC						
852061100	1,220,003	SPRINT NEXTEL CORPORATION						
023135106	100,158	AMAZON.COM INC						
745291RL0	75,000	PUERTO RICO PUB FIN CORP SERIES A 2004 R/M/D 5.25 08/01/2029						
153501101	715,824	***CENTRAL FUND OF CANADA LTD CL-A NON-VOTING SHARES						
575930SV5	75,000	MASSACHUSETTS ST HSG FIN AGY H HSG REV BDS SERIES R/M/D 3.90 12/01/2010						
539320101	402,621	UZ CLAIBORNE INC						
208201CR2	73,800	CONNETQUOT CENT SCH DIST N Y ISLIP G/O R/M/D 4.50 06/01/2009						
36242H104	531,300	GABELLI DIVIDEND & INCOME FUND						
484287188	129,800	ISHARES TR DOW JONES SEL DIVID INDEX FD						
78355W106	185,000	***RYDEX ETF TRUST S&P 500 EQUAL WEIGHTED INDEX						
412822108	176,088	HARLEY-DAVIDSON INC						
36962GZHO	75,000	GENERAL ELECT CREDIT CORP-MTN						
645916R74	75,000	NEW JERSEY ECONOMIC DEV AUTH REV CIGARETTE TAX R/M/D 5.375 08/15/2015						
788004XN8	73,800	SACRAMENTO CA MUD SUB ELEC REVREF R/M/D 8.00 11/15/2010						
478898BX6	72,300	JOHNSON CNTY TEX G/O CTF5 OBLIG R/M/D 4.30 02/15/2011						
26153C103	248,058	DREAMWORKS ANIMATION INC CL A						
66704V101	4,708,494	NORTHSTAR NEUROSCIENCE INC						
98950K103	538,700	WILLIAMS PIPELINE PARTNERS L PCOM UNIT REPSTG LTD PARTNER INTS						
459902AP7	76,000	INTERNATIONAL GAME TECHNOLOGY						
36982GM76	75,000	GENERAL ELECTRIC CAPITAL CORP FRN 20111121 SERIES# MTNA						
811918105	416,434	***SEABRIDGE GOLD INC						
032346108	372,142	AMYLIN PHARMACEUTICALS INC						
928734401	594,833	VIGNETTE CORP SHR USD 0.01USD						
82987N108	7,831,584	SIRIUS XM RADIO INC SHR USD 0.00USD						
110122108	349,232	BRISTOL MYERS SQUIBB CO						
64988ECB1	70,000	NEW YORK N Y G/O SER J R/M/D 5.00 03/01/2019						
89417E109	148,992	THE TRAVELERS COMPANIES INC						
049392103	292,267	ATLAS PIPELINE PARTNLP USD 0.00USD						
8174482T5	75,000	MORGAN STANLEY						
52729N100	2,344,148	LEVEL 3 COMMUNICATIONS INC						
130884E33	65,100	CALIFORNIA ST PUB WKS BRD LEASE DEPT OF CORR & REHAB SERJ CALIF SUBS ABUSE TRMT FAC R/M/D 5.00 01/01/2015						
59018YJ36	75,000	MERRILL LYNCH & CO INC						
872275102	333,782	TCF FINANCIAL CORP						
57080U837	220,532	MARKET VECTORS ETF TR COAL ETF						
25179M103	70,825	DEVON ENERGY CORPORATION						
002898207	157,828	ABERCROMBIE & FITCH CO-CL A						
194162103	90,186	***COLGATE PALMOLIVE CO (FRANKFURT LISTED)						
929160109	89,088	VULCAN MATERIALS CO						
68288N103	134,169	ONEOK PARTNERS LP						
48825HGT1	70,000	JPMORGAN CHASE & CO ST NT R/M/D 5.375 10/01/2012						
00845VAA8	67,000	AGERE SYSTEMS INC SUB CONV NOTE R/M/D 6.50 12/15/2009						
78484A870	114,047	SPDR S&P BIOTECH ETF ETF						
92204A884	119,200	VANGUARD SECTOR INDEX FDS VANGUARD TELECOMMUNICATION SERVICES ETF						

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Cusip	Par Value	Description			
21868FAB9	55,000	CORE LABORATORIES LP			
68555P100	1,341,357	ORBCOMM INC			
615369105	185,882	MOODYS CORP			
02687QBL1	70,000	AMERICAN INTL GROUP INC MTN BEFR 4.95%032012	R/M/D	4.95	03/20/2012
888808DB5	75,000	TOBACCO SETTLEMENT FING CORP P/C 06/01/08 @ 100	R/M/D	4.50	06/01/2023
670346105	150,353	NUCOR CORP			
91324PAL6	70,000	UNITEDHEALTH GROUP INC NOTES	R/M/D	5.00	08/15/2014
832110100	107,189	SMITH INTERNATIONAL INC			
646046J26	60,600	NEW JERSEY ST CTFS PARTN SER AR/M/D 5.00			08/15/2012
404280AG4	75,000	***HSBC HLDGS PLC R/M/D 6.50			05/02/2036
390064103	841,208	GREAT ATLANTIC & PACIFIC TEA CO INC			
0258MOBY4	70,000	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS	R/M/D	5.00	12/02/2010
29250R106	169,019	ENBRIDGE ENERGY PARTNERS L P			
459902102	360,789	INTL GAME TECHNOLOGY			
29444U502	88,613	EQUINIX INC			
464287754	104,741	ISHARES TRUST DOW JONES US INDUSTRIAL SECTORINDEX FUND			
456615103	306,372	INERGY LP			
053484101	68,307	AVALONBAY COMMUNITIES INC			
09062X103	139,724	BIOGEN IDEC INC SHR USD 0.00EUR			
G3223R108	76,406	EVEREST RE GROUP LTD			
576206106	172,770	MASSEY ENERGY CO SHR USD 0.62USD			
751028101	92,131	RALCORP HOLDINGS INC			
587118100	257,796	MENS WEARHOUSE INC (THE)			
620076109	877,283	MOTOROLA INC			
78464A607	88,577	SPDR DJ WILSHIRE REIT ETF ETF			
446150104	760,006	HUNTINGTON BANCSHARES INC			
254845EP1	84,600	DISTRICT COLUMBIA WTR AND SWR AUTH PUBLIC UTIL SUBORDINATED LIEN RFDG BND SER A	R/M/D	5.00	10/01/2034
84986AED9	56,200	NEW YORK ST ENVTL FACS CORP STCLN WTR & DRKG WTR RVLG FUND FIN AUTH PROJ 2ND RES SER F	R/M/D	5.25	06/15/2013
849838FH7	60,000	NEW YORK ST DORM AUTH REVS NEW YORK UNIV SER A	R/M/D	5.75	07/01/2009
84756N109	332,369	SPECTRA ENERGY PARTNERS LP			
535555106	73,455	LUNDSAY CORP			
37828X107	868,146	GLG PARTNERS INC			
631103106	210,170	NASDAQ OMX GROUP/THE			
00207DAF9	50,000	ASM INTERNATIONAL NV CNVBND#144A 4.25 %08Dec11			
942683103	218,564	WATSON PHARMACEUTICALS INC			
071813109	90,228	BAXTER INTERNATIONAL INC			
314211103	220,657	FEDERATED INVESTORS SHR 0.00USD			
217202100	246,705	COPANO ENERGY LLC COM UNITS			
88732J108	235,585	TIME WARNER CABLE INC CLASS A			
717124101	142,108	PHARMACEUTICAL PRODUCT DEVELOPMENT INC			
75885Y107	336,669	REGENCY ENERGY PARTNERS LP			
382410405	136,149	GOODRICH PETROLEUM CORP NEW			
70788P105	270,829	PENN VIRGINIA GP HOLDINGS LP			
60871R209	121,016	MOLSON COORS BREWING CO -B			
459200101	50,936	***INTL BUSINESS MCHN USD0.20 UK LISTED			
67058H102	140,791	NUSTAR ENERGY LP LP NPV USD			
G24182100	136,304	COOPER INDUSTRIES LTD			
337736108	116,006	FISERV INC			
969465608	443,132	WILLIAMS CONTROLS INC NEW			
12572Q105	17,897	CME GROUP INC SHR USD 0.01USD			
039380100	151,839	ARCH COAL INC SHR USD 0.01USD			
370373102	1,028,286	GENERAL MOLY INC SHR USD 0.00USD			
149123BN0	55,000	CATERPILLAR INC NTS R/M/D 6.05			08/15/2036
744320102	70,478	PRUDENTIAL FINANCIAL INC			
247907207	350,392	DELTA PETROLEUM CORP NEW			
713448108	79,511	PEPSICO INC			
74251V102	131,122	PRINCIPAL FINANCIAL SHR USD 0.01USD			
115736100	198,847	BROWN SHOE COMPANY			
864770AF9	52,100	SUFFOLK CNTY N Y INDL DEV AGY CONTINUING 1ST MTG-JEFFERSONS FERRY-SER A	R/M/D	7.25	11/01/2028
101121101	61,875	BOSTON PROPERTIES INC			
617477104	449,593	MORGAN STANLEY EMERGING MARKETS DOMESTIC DEBT FUND INC			
4041A2AH7	65,000	HBOS PLC 6.750% 20180521 SERIES# 144A			
65562QAF2	50,000	NORDIC INVESTMENT BANK			
344849104	324,862	FOOT LOCKER INC SHR USD 0.01USD			
254709108	367,126	DISCOVER FINANCIAL SERVICES			
45188RWK1	50,000	ILLINOIS DEV FIN AUTH REV LOC GOVT PG-GENEVA CMNTY-304-B	R/M/D	5.75	01/01/2021
25659P402	424,144	DOLAN MEDIA COMPANY			
628891103	96,223	***NDS GROUP PLC SPONSORED ADR			
45188RT82	50,000	ILLINOIS DEV FIN AUTH OLIVING FD BDS 200 2	R/M/D	5.25	09/01/2012
28264QGC2	50,000	EKSPORTFINANS A/S 5.500% 20170626			
632525AD3	51,400	NATIONAL AUSTRALIA BANK			
46246KYE6	50,000	IOWA FIN AUTH IOWA ST REVOLVING FD	R/M/D	5.00	08/01/2018
395259104	63,044	GREENHILL & CO INC			
915137TL7	50,000	UNIVERSITY TEX UNIV REVS RFDG FING SYS SER A	R/M/D	5.25	08/15/2011
745190FC6	50,000	PUERTO RICO COMWLTH HWY & TRANSN AUTH TRANSN REV SER B	R/M/D	5.75	07/01/2018
552953101	173,995	MGM MIRAGE			
84265V105	241,656	SOUTHERN PERU COPPER CORP COMMON SHS			
060505DT8	70,000	BANK OF AMERICA CORP			
278865100	107,529	ECOLAB INC			
442436T84	50,000	HOUSTON TEX WTR & SWR SYS REV RFDG-JR LIEN-SER B	R/M/D	5.25	12/01/2030

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Cusip	Per Value	Description				
344612EB8	50,000	FONTANA CALIF PUB FING AUTH TAX ALLOC REV NORTH FONTANA REDEV PJ-SER A	R/M D	5.25	09/01/2017	
084870207	1,236	BERKSHIRE HATHAWAY INC CL B				
48124G104	218,749	JPMORGAN CHASE CAP XXVI 8% SER Z FIXED TO FLT CAP SECSPFD				
503687JY2	50,000	LA MIRADA CALIF REDEV AGY RFDG-INDL-COML-SER A	R/M D	5.00	08/15/2017	
540261FK5	50,000	LODI CALIF G/O UNI SCH DIST	R/M D	5.00	08/01/2015	
743410102	125,831	PROLOGIS				
36982GT38	50,000	GENERAL ELECTRIC CAPITAL CORP				
019589308	481,294	ALLIED WASTE INDUSTRIES INC NEW				
59259NKZ5	50,000	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD SER A	R/M D	3.80	11/15/2011	
13062PRF1	50,000	CALIFORNIA ST G/O VAR PURP	R/M D	4.40	04/01/2015	
364730101	284,300	GANNETT CO INC				
940157HG8	47,000	WASHINGTON SUBN SAN DIST MD RFDG SEW DISP G/O	R/M D	5.00	08/01/2014	
84985M4N3	50,000	NEW YORK ST ENVIRONMENTAL FACSCORP ST WTR REVOLVING FDS REV POOLED FING PG-I	R/M D	4.00	03/15/2010	
665584106	207,393	ORBITAL SCIENCES CORP				
067363109	51,750	C R BARD INC				
192446102	211,496	COGNIZANT TECHNOLOGY SOLUTIONSCORP-CL A				
84986BG80	48,300	NEW YORK CITY N Y G/O SER D	R/M D	4.50	08/01/2012	
02687QBC1	102,000	AMERICAN INTERNATIONAL GROUP I				
29266R106	57,619	ENERGIZER HOLDINGS INC				
882128103	403,789	OMNIVISION TECHNOLOGIES INC				
130628H78	50,000	CALIFORNIA ST G/O	R/M D	5.00	10/01/2016	
616880BJ8	50,000	MORGAN J P & CO	R/M D	6.25	02/15/2011	
855244109	314,507	***STARBUCKS CORP (GERMAN LISTING)				
59485MJ29	50,000	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV SER B	R/M D	5.10	10/01/2019	
64686DKD0	50,000	NEW YORK N Y G/O SER C	R/M D	3.25	08/15/2009	
928563402	181,568	VMWARE INC SHR USD 0.01EUR				
64986CCH2	50,000	NEW YORK N Y G/O SER I	R/M D	3.625	03/01/2009	
60954PBE3	50,000	MONMOUTH CNTY N J IMPT AUTH LEASE REV BROOKDALE CMNTY COLLEGE PROJ	R/M D	5.00	08/01/2026	
58501N101	177,582	MEDIVATION INC				
Y2109Q101	102,023	DRYSHIPS INC				
91307C102	47,339	UNITED THERAPEUTICS SHR USD 0.01USD				
752131PD8	50,000	RANCHO MIRAGE CALIF REDEV AGY TAX ALLOCATION HSG-SER A	R/M D	3.875	04/01/2015	
593490GR0	49,700	MIAMI FLA SPL OBLIG G/O RFDG-SER C	R/M D	3.75	10/01/2012	
36982GX82	50,000	GENERAL ELEC CAP CORP MEDIUM TERM NOTE	R/M D	5.72	08/22/2011	
377372AA5	50,000	GLAXOSMITHKLINE CAPITAL INC MAKE WHOLE CALL				
704549104	93,665	PEABODY ENERGY CORP SHR USD 0.01USD				
00209TAA3	45,000	COMCAST CABLE COMMUNICATIONS H				
263534109	106,353	E I DU PONT DE NEMOURS & CO				
311900104	91,501	FASTENAL CO				
49455U100	101,598	KINDER MORGAN MGMT LLC SHS				
451713101	285,782	IKON OFFICE SOLUTIONS INC				
235825205	891,082	DANA HOLDING CORP				
893528DG5	50,000	TRANSCANADA PIPELINES LTD MAKE WHOLE CALL				
053332102	37,936	AUTOZONE INC				
902853104	196,828	UDR INC COM				
989701107	106,593	ZIONS BANCORPORATION				
45245W109	83,716	IMCLONE SYSTEMS INC				
03760AAK7	25,000	GCB APOGENT TECHNOLO CONV BOND FRN 15Dec33				
806857AD0	23,000	SCHLUMBERGER LTD CNVBND#B 2.125%01Jun23				
73935X575	243,790	POWERSHARES WATER RESOURCES PORTFOLIO EXCHANGE-TRADED FD TRUST				
09247X101	23,033	BLACKROCK INC SHR USD 0.01USD				
36982GZ56	50,000	GENERAL ELECTRIC CAPITAL CORP				
78464A730	98,137	SPDR SER TR S&P OIL & GAS EXPLORATION & PRODUCTION ETF				
731068102	94,369	POLARIS INDUSTRIES INC				
28336L109	351,966	EL PASO CORPORATION				
036115103	205,107	ANN TAYLOR STORES CORP				
318773100	325,078	FIFTH THIRD BANCORP				
484330109	283,737	ISIS PHARMACEUTICALSSHR USD 0.00USD				
035710409	357,219	ANNALY CAPITAL MANAGEMENT INC				
87264S106	254,257	TRW AUTOMOTIVE HOLDINGS INC				
484288869	106,000	ISHARES TR RUSSELL MICROCAP INDEX FUND				
487836106	81,514	KELLOGG CO				
09081GAC5	25,000	BIOMARIN PHARMACEUTI CONV BOND 2.5 %29Mar13				
707884102	252,480	PENN VA RESOURCE PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP				
318522307	139,009	FIRST AMERICAN CORP				
26875P101	49,035	EOG RESOURCES INC				
80007P307	194,466	SANDRIDGE ENERGY INC				
92220P105	76,293	VARIAN MEDICAL SYSTESHR USD 1.00USD				
82985Q101	221,844	NALCO HOLDING COMPANY				
501803308	850,061	LCA-VISION INC				
640268AH1	87,000	NEKTAR THERAPEUTICS SUB NT	R/M D	3.25	09/28/2012	
55354G100	195,524	MSCI INC CL A				
60652M104	842,717	MOLECULAR INSIGHT PHSHR USD 0.01USD				
713409100	139,522	PEPSI BOTTLING GROUP INC				
831756101	891,832	SMITH & WESSON HOLDING CORP				
35671DAK1	20,000	FREEPORT-MCMORAN COP CONV BOND 7 %11Feb11				
83404B103	108,479	SOFTWARE HOLDRS TRUST				
008190100	89,882	AFFILIATED COMPUTER SERVICES INC-CL A				
79546E104	475,318	SALLY BEAUTY HOLDINGS INC				
18942X104	511,711	***CHINA SUNERGY CO LTD SPONSORED ADR				

**Schedule A**

Cusip	Par Value	Description
26817G102	1,197,245	DYNEGY INC DEL CL A
Y75638109	203,474	***SEASPAR CORP
53071M104	308,655	LIBERTY MEDIA HOLDING CORPORATION INTERACTIVE SER A
87658502	434,195	***TATA MOTORS LTD SPONSORED ADR
865859104	59,619	NORTHERN TRUST CORP
05523UAA8	40,000	BAE SYSTEM HOLDING INC
71845WAJ0	40,000	PETROBRAS INTERNATIONAL FINANCE CO 7 750% 20140915
524901105	124,817	LEGG MASON INC
008252108	45,947	AFFILIATED MANAGERS GROUP INC
404280408	52,484	***HSBC HOLDINGS PLC SPONSORED ADR NEW
80443P103	4,633,882	MINRAD INTERNATIONAL INC
674599105	59,132	OCCIDENTAL PETE CORP
231021108	78,255	CUMMINS INC
382550101	254,783	***GOODYEAR TIRE & RUBBER CO GERMAN LISTING
718768108	155,978	PETSMART INC
G4672QAA2	4,000,000	HUTCHISON WHAMPOA INT 6.5% 02/13/13 REGS
00163U106	94,086	AMAG PHARMACEUTICALSSHR USD 0.01USD
988498101	103,119	YUM! BRANDS INC
020813101	108,476	***ALPHARMA INC CL A GERMAN LISTED
676220108	646,506	OFFICE DEPOT INC
136375BQ4	40,000	***CANADIAN NATIONAL RAILWAY R/M/D 6.375 11/15/2037
03938L104	70,755	***ARCELOMITTAL SA LUXEMBOURGNEW NY REGISTRY SHARES ADR
536020100	261,024	LINN ENERGY LLC MLP NPV USD
208708109	88,216	CONCUR TECHNOLOGIES INC
02553E106	245,697	AMERICAN EAGLE OUTFISHR USD 0.01USD
713291102	175,133	PEPCO HOLDINGS INC
482846106	150,157	IRON MOUNTAIN INC
12189T104	39,971	BURLINGTON NORTHERN SANTA FE CORP
678118102	751,403	ODYSSEY MARINE EXPLORATION
750438103	223,067	RADIOSHACK CORP
002824100	66,691	ABBOTT LABORATORIES
708160106	96,896	J C PENNEY CO INC
978166108	588,747	WONDER AUTO TECHNOLOGY INC
984121103	301,451	XEROX CORP
962166104	85,944	WEYERHAEUSER CO
484267804	59,546	ISHARES S&P SMALLCAP 600 INDEX FUND ETF
404132102	143,404	HCC INSURANCE HOLDINGS INC
484267481	83,259	ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD
949829204	157,210	WELLS FARGO CAP XIV 8.625% GTD ENHANCED TR PFD SECS-TRUPS
115637209	52,049	BROWN FORMAN CORP-CL B
68628V306	328,687	ORION MARINE GROUP ISHR USD 0.00USD
73935X500	222,764	POWERSHARES EXCHANGE-TRADED FD WILDER HILL CLEAN ENERGY
060505104	133,514	BANK OF AMERICA CORP
580645109	90,869	MCGRAW HILL COMPANIES INC
859737207	373,875	STERILITE INDUSTRIES 1 ADR REPR 01.00 SHR
379336100	425,875	GLOBAL INDUSTRIES LTD
911163103	143,244	UNITED NATURAL FOODS INC
459506101	83,122	INTL FLAVORS & FRAGRANCES
811904101	41,761	SEACOR HOLDINGS INC FORMERLY SEACOR SMIT INC
344419106	86,583	FOMENTO ECONOMICO ME 1 ADR REPR 10.00 SHR
089302103	110,945	BIG LOTS INC COM
65248E104	284,222	NEWS CORP SHR USD 0.01USD
198516106	77,004	COLUMBIA SPORTSWEAR CO
742962103	94,842	PRIVATEBANCORP INC
124857202	223,949	CBS CORP NEW CLASS B
029429107	49,075	AMERICAN SCIENCE & ESHR USD 0.06USD
554489104	92,497	MACK-CALI REALTY CORP
151020104	53,809	CELGENE CORP
370442816	325,400	GENERAL MOTORS CORP PFD 7.2500 15Apr41 25.00USD
89628E104	128,511	TRINA SOLAR LTD 1 ADR REPR 01.00 SHR USD 0.00
950590109	155,737	WENDYS INTERNATIONAL INC
03761U106	199,531	APOLLO INVESTMENT CORPORATION COMMON STOCK
452526106	108,158	IMMUCOR INC
484287646	47,735	ISHARES RUSSELL 2000 GROWTH INDEX FUND ETF
65251F105	409,602	NEWSTAR FINANCIAL INC
244199105	54,496	DEERE & CO
298315104	66,384	ESCO TECHNOLOGIES INSHR USD 0.01USD
099627104	191,571	BOARDWALK PIPELINE PLP NPV USD
01881G106	85,858	ALLIANCEBERNSTEIN HOLDING LP
534187109	67,629	LINCOLN NATIONAL CORP-IND
216648402	90,791	COOPER COS INC/THE
283702106	214,124	EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP INT
156708109	43,811	CEPHALON INC
291011104	76,756	EMERSON ELECTRIC CO
143130102	216,186	CARMAX INC SHR USD 0.50USD
Y8564M105	206,628	TEEKAY LNG PARTNERS LP
075887109	41,175	BECTON DICKINSON & CO
57060U100	96,755	MARKET VECTORS ETF TRUST GOLD MINERS ETF
43129M107	162,551	HILAND HLDGS GP LP UNIT LTD PARTNERSHIP INT
87161C105	296,054	SYNOVUS FINANCIAL CORP



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Cusip	Par Value	Description
262037104	68,879	DRIL-QUIP INC SHR USD 0.01USD
989855101	248,397	ZYGO CORP SHR USD 0.10USD
01881G100	172,844	ALLIANCE HLDGS GP L P COM UNITS REPSTG LTD PARTNER INT
983134107	35,157	WYNN RESORTS LTD
464288822	74,098	ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND ETF
92204A405	81,173	VANGUARD SECTOR INDEX FDS VANGUARD FINANCIALS ETF
26989P108	117,730	EAGLE MATERIALS INC
573284106	27,731	MARTIN MARIETTA MATERIALS INC
04839R108	129,023	ATLAS PIPELINE HLDGS L P UNITS REPSTG LTD PARTNER INT
78464A882	85,887	SPDR SER TR S&P SEMICONDUCTOR ETF
478160104	44,830	JOHNSON & JOHNSON
493267108	240,540	KEYCORP
209115104	89,049	CONSOLIDATED EDISON SHR USD 0.10USD
Y2573F102	417,487	***FLEXTRONICS INTERNATIONAL LTD
58155Q103	57,204	MCKESSON CORP SHR USD 0.01USD
486587108	57,023	KAYDON CORP
811085101	74,983	SCRIPPS NETWORKS INTERACTIVE INC CL A
09084M105	618,288	BIODEL INC
774341101	84,138	ROCKWELL COLLINS INC.
04621X108	60,049	ASSURANT INC
78427V102	100,999	SI INTERNATIONAL INC
759351406	60,975	REINSURANCE GROUP OFSHR USD 0.01USD
427098508	315,339	HERCULES TECHNOLOGY GROWTH CAPITAL INC
983024AD2	31,000	WYETH CONV NOTE RMD 2.62125 01/15/2024
749941AF7	40,000	RF MICRO DEVICES INC SUB NT CONV 144A RMD 75 04/15/2012
251568105	196,863	***DEUTSCHE TELEKOM AG SPONSORED ADR
898428307	86,301	PALL CORP
354813101	31,855	FRANKLIN RESOURCES INC
501044101	109,353	KROGER CO
053611109	83,500	AVERY DENNISON CORP
73172K104	113,434	POLYCOM INC
431475102	98,828	HILL ROM HOLDINGS INC COM
53071M302	204,151	LIBERTY MEDIA HOLDING CORPORATION CAPITAL SER A
053015103	86,473	AUTOMATIC DATA PROCESSING INC
075811109	41,358	BECKMAN COULTER INC
84126X201	143,478	NEUSTAR INC-CLASS A
983919101	126,579	XILINX INC
370442774	268,900	GENERAL MOTORS CORP PFD 7.2500 15Jul41 25.00USD
454089103	89,140	INDIA FUND INC
97283M109	41,348	WMM-BILL-DANN FOODS 1 ADR REPR 01.00 SHR
134429109	73,413	CAMPBELL SOUP CO
378973408	1,246,772	GLOBALSTAR INC
405217100	97,893	HAIN CELESTIAL GROUPSHR USD 0.01USD
548881107	115,994	LOWES COMPANIES INC
728117300	662,950	PLAYBOY ENTERPRISES-CLASS B
46428Q109	233,931	ISHARES SILVER TR ISHARES
655684100	82,254	NORDSTROM INC
947890109	119,368	WEBSTER FINANCIAL COSHR USD 0.01USD
629491101	86,934	NYSE EURONEXT SHR USD 0.01EUR
92204A803	43,729	VANGUARD SECTOR INDEX FDS VANGUARD INDUSTRIALS ETF
68704R100	350,185	***NORTHSTAR REALT FINANCE CORP (GERMAN LISTED)
773903109	72,937	ROCKWELL AUTOMATION SHR USD 1.00USD
15189T107	188,932	CENTERPOINT ENERGY ISHR USD 0.01USD
348091705	52,471	FOREST OIL CORP COM PAR \$0.01
02503X105	147,739	AMERICAN CAPITAL AGENCY CORP COMMON STOCK
P31078105	70,537	COPA HOLDINGS SA-CLASS A
49427F108	53,935	KILROY REALTY CORP
000375204	127,352	***ABB LTD SPONSORED ADR
985848103	200,335	YINGLI GREEN ENERGY HLDG CO LTD ADR
14985A101	181,271	CAVIUM NETWORKS INC
92923CAK0	73,000	WCI COMMUNITIES INC CONV RMD 4.00 08/05/2023
025195207	249,807	AMERICAN COMMERCIAL SHR USD 0.01USD
494388103	39,582	KIMBERLY CLARK CORP
655844AL2	25,000	NORFOLK SOUTHERN CORP-CORP BD
824348106	41,413	SHERWIN WILLIAMS CO
172082101	94,210	CINCINNATI FINANCIAL CORP
21987BAJ7	26,000	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4 750% 20141015 SERIES# 144A
857477103	45,658	STATE STREET CORP SHR USD 1.00USD
888339207	209,511	TITANIUM METALS CORPORATION NEW
64534EEE4	25,000	SOUTHWESTERN BELL TEL CO MEDIUM TERM NTS SER-C RMD 8.55 10/07/2008
750917106	184,487	RAMBUS INC
989199108	82,546	***WILLBROS GROUP INC
564759QB7	45,000	MANUFACTURERS & TRADERS TR CO BUFFALO N Y SUB NT RMD 5.629 12/01/2021
851229106	131,227	NEWELL RUBBERMAID INSHR USD 1.00USD
74973W107	108,920	RTI INTERNATIONAL METALS INC
484287234	71,745	DO NOT USE ISHARES MSCI EMERGING MKT IN
408216101	70,598	HALLIBURTON CO
589400100	42,836	MERCURY GENERAL CORP NEW
845905108	306,849	SOVEREIGN BANCORP INC
928645100	134,835	VOLCANO CORP

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Cusip	Par Value	Description			
48059C205	284,121	INTERNET CAPITAL GROUP INC			
35914P105	117,309	FRONTIER OIL CORP SHR	USD	0.00USD	
357023100	65,991	FREIGHTCAR AMERICA INC			
583840103	113,478	MECHEL 1 ADR REPR 01.00 SHR			
966387102	33,687	WHITING PETROLEUM CORPORATION			
828530107	201,536	MYLAN INC			
037389103	49,912	AON CORP SHR	USD	1.00USD	
397888108	319,886	GREY WOLF INC SHR	USD	0.10USD	
181133103	446,782	CHARMING SHOPPES INC			
786326108	156,023	SADIA SA 1 ADR REPR 03.00 SHR	USD	0.00	
48625HCE8	28,000	JPMORGAN CHASE & CO			
976657106	52,535	WISCONSIN ENERGY CORSHR	USD	0.01USD	
251591103	69,974	DEVELOPERS DIVERSIFIED REALTY CORP			
73278L105	97,619	POOL CORP SHR	USD	0.00USD	
495582108	225,679	KING PHARMACEUTICALSSHR	USD	0.00USD	
284411505	91,136	DUKE REALTY CORP NEW			
686184104	223,928	OREXIGEN THERAPEUTICS INC			
87611X105	142,027	TARGA RESOURCES PARTLP	NPV	USD	
527288104	58,825	LEUCADIA NATIONAL CORP			
384602104	25,640	W W GRAINGER INC			
37929X206	303,080	UTS GLG PARTNERS INC	UNIT 1 COM & 1 WT EXP		
601073109	32,763	MILLIPORE CORP			
889478103	90,987	TOLL BROTHERS INC			
963320106	28,360	WHIRLPOOL CORP			
03836W103	125,980	AQUA AMERICA INC			
178586105	34,567	CITY NATIONAL CORP			
743315103	133,254	PROGRESSIVE CORP-OHIO			
09534T508	141,638	BLUE COAT SYSTEMS INC			
38238G102	140,000	GS1 COMMERCE INC			
74144T108	41,431	PRICE T ROWE GROUP INC			
481202103	72,714	INTUIT INC			
471109108	89,698	JARDEN CORP SHR	USD	0.01USD	
699462107	71,540	PAREXEL INTERNATIONAL CORP			
420781304	733,816	HAYES LEMMERZ INTERNATIONAL INC NEW			
302130109	60,881	EXPEDITORS INTL WASH INC			
747582104	54,424	QUALITY SYSTEMS INC SHR	USD	0.01USD	
282849409	81,405	EKSPORTFINANS A/S CNVBND#WMB 7 13 %02Mar09 MTN			
695263103	102,699	PACWEST BANCORP SHR	USD	0.00USD	
886547108	56,503	TIFFANY & CO NEW			
359523107	94,446	FUEL TECH INC			
863667101	34,006	STRYKER CORP			
723456109	226,789	PINNACLE ENTERTAINMESHR	USD	0.10USD	
478366107	84,847	JOHNSON CONTROLS INC			
948741103	84,943	WEINGARTEN REALTY INVESTORS SBI			
885175307	79,687	THORATEC CORP SHR	USD	0.00USD	
058498108	50,675	BALL CORP			
150165106	95,643	CEDAR FAIR LP-DEP RCPTS REPSTGUNITS LTD PARTNERSHIP INT			
98385X106	42,027	XTO ENERGY INC			
486387109	84,273	JACK IN THE BOX INC			
701094104	37,416	PARKER HANNIFIN CORP			
25960P109	89,244	DOUGLAS EMMETT INC			
36159R103	86,940	GEO GROUP INC			
418515104	37,965	HARTFORD FINANCIAL SVCS GRP			
704326107	65,231	PAYCHEX INC SHR	USD	0.01USD	
212015101	58,726	CONTINENTAL RESOURCESHR	USD	0.01USD	
031100100	48,831	AMETEK INC NEW			
26874R108	39,249	ENI SPA 1 ADR REPR 02.00 SHR			
233326107	36,247	DST SYSTEMS INC-DEL			
706902509	132,498	***PENGROWTH ENERGY TRUST	UNIT NEW	R/MD	00/00/0000
091797100	30,953	BLACK & DECKER CORP			
80517Q100	114,610	SAVIENT PHARMACEUTICALS INC			
435758305	62,802	HOLLY CORP			
707051108	109,590	PENFORD CORP SHR	USD	1.00USD	
872375100	121,053	TECO ENERGY INC			
04685W103	57,693	ATHENAHEALTH INC SHR	USD	0.01USD	
891027104	35,908	TORCHMARK CORP			
832248108	99,007	SMITHFIELD FOODS INC			
075896100	65,672	BED BATH & BEYOND INC			
004498101	107,149	ACI WORLDWIDE INC			
387328107	51,241	GRANITE CONSTRUCTION INC			
787735103	88,587	RISKMETRICS GROUP INC			
65440K106	198,008	99 CENTS ONLY STORES			
718172AB5	20,000	PHILIP MORRIS INTERNATIONAL IN			
835896107	94,709	SOTHEBY'S HOLDINGS			
958319104	162,708	WESTERN REFINING INC			
01877R108	57,944	ALLIANCE RESOURCE PARTNERS L PUNIT LTD PARTNER INT			
35063R100	119,190	FOUNDRY NETWORKS INC			
G3682E127	40,058	FRONTLINE LTD			
00685R102	6,019,828	ADELPHIA RECOVERY TRUST SERIESARAHOVA INT			
747906AD7	25,000	QUANTUM CORP CONV SUB NT 144A	R/MD	4.375	08/01/2010

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Cusip	Par Value	Description
869099101	63,767	SUSQUEHANNA BANCSHARES INC-PA
189054109	29,657	CLOROX CO
755111507	31,723	RAYTHEON CO COM NEW
724078100	53,615	PIPER JAFFRAY COS
89348D107	63,300	TRANSALTA CORP
453440307	162,944	INDEPENDENCE HOLDING CO NEW
21988G551	207,960	CBTC FORD MOTOR CO SER 2001-36A-1 7.55% PFD 05/15/2097
736508847	74,224	PORTLAND GENERAL ELECTRIC CO NEW
696643105	219,030	PALM INC SHR USD 0.00USD
24799AKD3	731,000	DELTA AIR LINES INC DEL SR NT CONV 144A ESCROW CUSIP R/MD 8.00 06/03/2023
48612J507	213,658	JDS UNIPHASE CORPORATION
119848109	44,913	BUFFALO WILD WINGS INC
127387108	251,824	CADENCE DESIGN SYSTEMS INC
242309102	104,031	DEALERTRACK HOLDINGSSHR USD 0.01USD
81211K100	78,658	SEALED AIR CORP NEW
037604105	29,645	APOLLO GROUP INC-CL A
110394103	44,364	BRISTOW GROUP INC
817315104	105,313	SEPRACOR INC
422245100	105,336	HEALTHWAYS INC
667748101	29,444	NORTHWEST PIPE COMPANY
349631101	29,356	FORTUNE BRANDS INC
48268Y101	88,737	K-SEA TRANSPORTATION PARTNERS LP
006916108	23,110	***AGRIUM INC
795435108	276,843	SALIX PHARMACEUTICALS LTD DEL
65105M108	211,902	NEWCASTLE INVESTMENT CORP
205363104	40,603	COMPUTER SCIENCES CORP
35952H106	257,765	FUELCCELL ENERGY INC SHR USD 0.00USD
88076W103	77,796	TERADATA CORP
054303102	43,089	AVON PRODUCTS INC
231561101	33,358	CURTIS-WRIGHT CORP
68389X105	93,990	ORACLE CORP
92240M108	92,398	VECTOR GROUP LTD
277432100	28,193	EASTMAN CHEMICAL CO
72919P103	688,899	PLUG POWER INC
153527106	284,735	CENTRAL GARDEN & PET CO
038336103	40,701	APTARGROUP INC
489814107	28,283	JACOBS ENGINEERING GROUP INC
292659109	28,314	ENERGY CONVERSION DESHR USD 0.01USD
23331A109	122,292	D R HORTON INC
75689M101	57,679	RED ROBIN GOURMET BUSHR USD 0.00USD
484286509	61,128	ISHARES MSCI CANADA INDEX FUND ETF
22765Y104	61,558	CROSSTEX ENERGY INC
654066107	33,602	NICOR INC
871607107	81,536	SYNOPSYS INC
159864107	26,129	CHARLES RIVER LABORATORIES
452308109	35,037	ILLINOIS TOOL WORKS INC
243537107	15,413	DECKERS OUTDOOR CORP
09065G107	384,741	BIOFORM MEDICAL INC
929042AC3	18,000	VORNADO RLTY TR GTD SR DEB CONV R/MD 2.85 04/01/2027
25754A201	126,870	DOMINOS PIZZA INC
232572107	57,411	CYMER INC
22082K209	186,150	CORTS TR II FORD NTS 8.00% CORP-BKD TR SECS CTF DUE 07/16/31
306137100	241,011	FALCONSTOR SOFTWARE INC
05329W102	120,009	AUTONATION INC SHR USD 0.01USD
931142103	25,895	WAL-MART STORES INC SHR USD 0.10EUR
71902E109	143,244	PHOENIX COMPANIES INC
880915103	40,058	TERRA INDUSTRIES INC
G9456A100	99,644	***GOLAR LNG LIMITED COM STK USD1.00
640522108	5,657,407	NEOSE TECHNOLOGIES INC
037023106	270,479	ANTHRACITE CAPITAL IREIT USD 0.00USD
48614H301	249,096	JER INVESTORS TRUST INC
256748108	41,538	DOLLAR TREE INC SHR USD 0.01USD
007865108	45,869	AEROPOSTALE INC
109178103	118,974	BRIGHAM EXPLORATION CO
78388J106	58,184	SBA COMMUNICATIONS CORP CL A
115236101	67,521	BROWN & BROWN INC
18914E106	125,698	CLOUGH GLOBAL OPPORTUNITIES FDSH BEN INT
74347R305	27,970	PROSHARES TRUST ULTRA DOW30 PROSHARES ETF
19239Y106	130,794	COGENT INC
947664106	66,742	WEBSense INC
707882106	29,352	PENN VIRGINIA CORP SHR USD 0.01USD
26168L205	76,031	DREW INDUSTRIES INC SHR USD 0.01USD
29274D804	44,343	ENERPLUS RESOURCES FUND
370021107	76,644	GENERAL GROWTH PROPERTIES INC
95709T100	65,116	WESTAR ENERGY INC
45661Q107	53,585	INERGY HOLDINGS LP
20030N200	77,582	COMCAST CORP-SPECIAL CL A
443683107	74,310	HUDSON CITY BANCORP INC
480838101	41,196	JOSEPH A BANK CLOTHIERS INC
826516106	140,310	***SIERRA WIRELESS INC

Schedule A

Cusip	Par Value	Description
671040103	32,220	OSI PHARMACEUTICALS INC
517942108	48,372	LASALLE HOTEL PROPERTIES SBI
53015Y208	150,000	UTS LIBERTY ACQUISITION HOLDINGS CORP UNIT 1 COM & 1/2WT EXP
444903108	212,260	HUMAN GENOME SCIENCES INC
918866104	206,323	VALASSIS COMMUNICATIONS INC
125561108	228,130	CIT GROUP INC SHR USD 0.01USD
532169109	40,328	LIFE SCIENCES RESEARSHR USD 0.01USD
247131105	48,692	DELPHI FINANCIAL GROUP INC CL A
452907108	749,732	IMMUNOMEDICS INC
169656105	23,745	CHIPOTLE MEXICAN GRILL INC CL A
50212A108	84,708	L-1 IDENTITY SOLUTIONSHR USD 0.00USD
292505104	20,905	***ENCANA CORP
260003108	32,038	DOVER CORP
403777105	37,080	GYMBOREE CORP
73935X179	56,640	POWERSHARES VALUE LINE INDUSTR
829073105	48,601	SIMPSON MANUFACTURING CO INC
86074Q102	190,093	STILLWATER MINING CO
143658300	34,725	CARNIVAL CORP COMMON PAIRED STOCK
003687100	254,654	***ABITIBOWATER INC
320771108	360,723	FIRST MARBLEHEAD CORP
98417P105	315,170	***XINYUAN REAL ESTATE CO LTD SPONSORED ADR
36196C202	129,900	GMAC LLC 7.30% PUBLIC INCOME NOTES DUE 03/09/2031
65512C105	600,000	STAR GAS PARTNERS LPLP USD 0.00USD
88033G100	216,123	***TENET HEALTHCARE CORP GERMAN LISTED
00846U101	42,458	AGILENT TECHNOLOGIESSHR USD 0.01USD
950755108	51,157	WERNER ENTERPRISES ISHR USD 0.01USD
896618101	27,031	TRIUMPH GROUP INC NEW
140781105	24,268	CARBO CERAMICS INC
261570105	65,477	DRESS BARN INC
695156109	58,194	PACKAGING CORP AMER
78464A102	26,788	SPDR MORGAN STANLEY TECHNOLOGYETF
53071M500	54,363	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT
64118Q107	77,646	NETSUITE INC
97650W108	39,317	WINTRUST FINANCIAL CORP
712704105	65,037	PEOPLES UTD FINL INC
517834107	34,568	LAS VEGAS SANDS CORP
816851109	24,627	SEMPRA ENERGY SHR USD 0.00USD
26138E109	45,736	DR PEPPER SNAPPLE GROUP INC
26928A200	107,826	EV3 INC SHR USD 0.01USD
156782104	26,527	CERNER CORP
229899109	20,985	CULLEN FROST BANKERS INC
921937827	16,100	VANGUARD SHORT TERM BOND ETF
860372101	43,694	STEWART INFORMATION SERVICES CORP
432748101	125,885	HILLTOP HLDGS INC
17306X102	56,566	CITI TRENDS INC
69349H107	113,293	PNM RESOURCES INC COM
03748R101	36,171	APARTMENT INVESTMENT & MANAGEMENT CO-CL A
092113109	34,504	BLACK HILLS CORP SHR USD 1.00USD
428291108	66,530	HEXCEL CORP NEW
858912106	16,947	STERICYCLE INC
800013104	31,096	SANDERSON FARMS INC SHR USD 1.00USD
31620R105	76,604	FIDELITY NATIONAL FINANCIAL INC CL A
399909100	312,351	GRUPO FINANCIERO GAL 1 ADR REPR 10.00 SHR
571748102	36,067	MARSH & MCLENNAN COSORD USD 1.00USD
776696108	21,015	ROPER INDUSTRIES INC NEW
21988G270	139,513	CORPORATE-BACKED TRU PFD 8.0000 16Jul31 25.00USD F
72346Q104	38,130	PINNACLE FINANCIAL PSHR USD 1.00USD
83566G104	32,971	SONOSITE INC
803866300	29,577	SASOL LTD-SPONSORED ADR
277461109	81,411	EASTMAN KODAK CO
86272T106	124,880	STRATEGIC HOTELS & RREIT USD 0.01USD
464267822	17,528	ISHARES TRUST RUSSELL 1000 INDEX FUND
254687108	34,538	WALT DISNEY CO HOLDING CO
707569109	39,418	PENN NATIONAL GAMINGSHR USD 0.01USD
055622104	22,338	BP PLC-SPONS ADR
353514102	23,839	FRANKLIN ELECTRIC CO INC
294429105	33,648	EQUIFAX INC
00685R409	45,565,012	ADELPHIA RECOVERY TRUST SERIES ACC-1 INT
29250X103	27,743	ENBRIDGE ENERGY MANAGEMENT LLC SHS UNITS REPSTG LTD LIABILITYCOMPANY INTERESTS
255413106	142,817	DIVX INC
89785X101	70,634	TRUEBLUE INC SHR USD 0.00USD
043178106	215,355	ARUBA NETWORKS INC
242370104	47,998	DEAN FOODS CO
023850100	125,018	AMERICAN APPAREL INC SHR USD 0.00USD
147528103	40,099	CASEY'S GENERAL STORES INC
45031UBF7	21,000	ISTAR FINANCIAL INC CVT SR FLOATING RATE NOTES RMD 3.29125 10/01/2012
854616109	24,766	STANLEY WORKS
966612103	49,165	WHITNEY HOLDING CORP
93317Q105	18,054	WALTER INDUSTRIES INC
501889208	62,017	LKQ CORPORATION

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Cusip	Par Value	Description				
675232102	18,128	OCEANEERING INTERNATIONAL INC				
807863105	34,280	SCHOOL SPECIALTY INC SHR	USD	0.00USD		
257867101	44,761	R R DONNELLEY & SONS CO				
431284108	31,270	HIGHWOODS PROPERTIES INC				
040149108	42,320	ARGON ST INC SHR	USD	0.01USD		
111621306	168,660	BROCADE COMMUNICATIO SHR	USD	0.00USD		
50186V102	93,453	***LG DISPLAY CO LTD SPONSORED ADR REP 0.5 ORD SHS				
693475105	13,883	PNC FINANCIAL SVCS GROUP INC				
741503403	13,780	PRICELINE.COM INC SHR	USD	0.00USD		
922417100	69,117	VEECO INSTRUMENTS INC-DEL				
018804AH7	8,000	ALLIANT TECHSYSTEMS INC CONV SR SUB NT	R/MD	2.75	02/15/2024	
838518108	29,575	SOUTH JERSEY INDUSTRIES				
695257105	38,783	PACTIV CORP SHR	USD	0.01USD		
595137100	40,332	MICROSEMI CORP				
693718108	25,089	PACCAR INC				
112463104	45,692	BROOKDALE SENIOR LIVSHR	USD	0.01USD		
Y8565J101	94,119	***TEEKAY OFFSHORE PARTNERS LP				
868536103	48,617	SUPERVALU INC				
73936B408	33,570	POWERSHARES DB MULTI-SECTOR COMDTY TR AGRICULTURE FUND ETF				
595017104	36,985	MICROCHIP TECHNOLOGY INC				
29257A106	54,370	***ENCORE ENERGY PARTNERS LP				
86806M205	117,227	SUPERIOR BANCORP NEW				
529771107	31,864	LEXMARK INTERNATIONAL INC CL A				
000957100	47,271	ABM INDUSTRIES INC				
16941M109	20,027	CHINA MOBILE LTD 1 ADR REPR 05.00 SHR				
833034101	18,962	SNAP-ON INC				
781258108	28,703	RUDDICK CORP SHR	USD	0.00USD		
589433101	34,838	MEREDITH CORP				
90333E108	185,503	USEC INC				
867914103	18,761	SUNTRUST BANKS INC				
637417108	42,141	NATIONAL RETAIL PROPERTIES INC				
030111108	47,833	AMERICAN SUPERCONDUCTOR CORP				
719358103	2,582,475	PHOTOMEDEX INC				
225448208	54,300	***CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1 PFD 7.9%				
14052H506	98,829	CAPITAL TRUST INC MD CL A NEW				
235851102	13,443	DANAHER CORP				
482423100	26,656	KBW INC				
749607107	16,669	RLI CORP				
770323103	39,005	ROBERT HALF INTERNATIONAL INC				
053494100	26,318	AVATAR HOLDINGS INC				
88338T104	76,152	THERAVANCE INC				
247850100	14,260	DELTIC TIMBER CORP SHR	USD	0.01USD		
929740108	19,592	WABTEC CORP				
32054K103	31,505	FIRST INDUSTRIAL REALTY TR				
890088107	174,325	TOMOTHERAPY INC				
252784301	100,563	DIAMONDROCK HOSPITALREIT	USD	0.01USD		
680033107	41,089	OLD NATIONAL BANCORP-IND				
880770102	112,802	TERADYNE INC				
233835AK3	9,000	DAIMLER FINANCE NORTH AMERICA LLC 8.000% 20100615				
281020107	24,199	EDISON INTERNATIONAL				
820280105	30,034	SHAW GROUP INC				
25243Q205	13,295	***DIAGEO PLC-SPONSORED ADR NEW REPSTG 4 ORD SHS				
398905109	34,365	GROUP 1 AUTOMOTIVE INC				
18359R103	20,233	CHEMED CORP SHR	USD	1.00USD		
37250B104	313,436	***GENTIUM SPA AMERICAN DEPOSITARY SHARES				
896108200	55,582	TRICO MARINE SERVICES INC				
693366205	26,131	PICO HOLDINGS INC				
83088M102	112,691	SKYWORKS SOLUTIONS ISHR	USD	0.25USD		
486806108	41,239	KAYNE ANDERSON MLP INVT CO				
30225N105	60,141	EXTERRAN PARTNERS LPMLP	NPV	USD		
032654105	33,388	ANALOG DEVICES INC				
870738101	22,951	SWIFT ENERGY CO (HOLDING COMPANY)				
45784P101	58,411	INSULET CORPORATION				
216640AE2	4,000	COOPER CAMERON CORP CONV SR DEB	R/MD	1.50	05/15/2024	
971807102	31,224	WILMINGTON TRUST CORP				
04010L103	77,403	ARES CAPITAL CORPORATION				
026874107	449,549	AMERICAN INTERNATIONAL GROUP INC				
29255W100	20,792	ENCORE ACQUISITION CSHR	USD	0.01USD		
74765E109	724,165	QUANTUM FUEL SYSTEMSSHR	USD	0.00USD		
018802108	27,450	ALLIANT ENERGY CORP SHR	USD	0.01USD		
09063H107	32,682	BIOMED REALTY TRUST INC				
023608102	21,870	AMEREN CORP SHR	USD	0.01USD		
958254104	68,466	WESTERN GAS PARTNERSMLP	NPV	USD		
87425E103	57,080	***TALISMAN ENERGY INC				
384313102	57,975	GRAFTECH INTERNATIONAL LTD				
269248104	271,678	E TRADE FINANCIAL CORPORATION				
148711104	211,243	CASUAL MALE RETAIL GROUP INC				
29078E105	21,414	EMBARQ CORPORATION				
257559104	184,819	DOMTAR CORPORATION				
948626106	22,876	WEIGHT WATCHERS INTESHR	USD	0.00USD		

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Cusip	Par Value	Description
90385D107	30,416	ULTIMATE SOFTWARE GROUP INC
054540109	570,845	AXCELIS TECHNOLOGIES INC
92946N104	53,980	VITAL IMAGES INC
709631105	22,869	PENTAIR INC SHR USD 0.16USD
48121Y102	27,032	INTREPID POTASH INC
862685104	49,623	STRATASYS INC
790148100	23,107	ST JOE CO
320867104	29,147	FIRST MIDWEST BANCORP INC/L
171779309	84,815	CIENA CORP SHR USD 0.01USD
278768106	31,885	ECHOSTAR CORPORATION
678002106	5,600	OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT
020520102	51,524	ALON USA ENERGY INC
88632Q103	120,566	TIBCO SOFTWARE INC
179895107	20,985	CLARCOR INC
00163T109	17,735	AMB PROPERTY CORP REIT
502175102	29,693	LTC PROPERTIES INC
27874N105	55,368	ECHELON CORP
913543104	22,605	UNIVERSAL FOREST PRODUCTS INC
904767704	29,860	UNILEVER PLC NEW ADR(1 1)
492515101	2,123,717	KERYX BIOPHARMACEUTISHR USD 0.00USD
125896100	84,528	CMS ENERGY CORP SHR USD 0.01USD
12662P108	66,444	CVR ENERGY INC
808627103	26,146	SCIELE PHARMA INC SHR USD 0.00USD
543182101	10,411	LONGS DRUG STORES CORP
859152100	21,193	STERIS CORP
431291103	20,946	HILAND PARTNERS LP
31428X106	8,377	FEDEX CORP
303250104	30,882	FAIR ISAAC CORP
84782L105	371,477	SPECTRUM BRANDS INC SHR USD 0.01USD
G87210103	40,531	UTI WORLDWIDE INC
002535201	27,609	AARON RENTS INC NEW
855030102	31,263	STAPLES INC
65246V205	784	NEWS CORP FIN TR II SR EXCHANGEABLE BUCS 144A 0.75% 03/15/2023 RMD 75 03/15/2023
78486Q101	12,697	SVB FINANCIAL GROUP
505597104	16,372	LACLEDE GROUP INC
313747206	8,843	FEDERAL REALTY INVT TRUST SHS BEN INTEREST NEW
913483103	29,729	UNIVERSAL ELECTRONICS INC
35952W103	16,119	FUEL SYSTEMS SOLUTIONS INC
881609101	43,019	TESORO CORP
72200M108	60,796	PIMCO CALIFORNIA MUNI INCOME FUND II
92240G101	27,785	VECTREN CORP SHR USD 0.00USD
44244K109	36,684	HOUSTON WIRE & CABLESHR NPV USD
48242W106	43,411	KBR INC
419870100	26,693	HAWAIIAN ELECTRIC INDUSTRIES INC
317923100	68,028	FINISH LINE INC-CL A
749227104	110,861	RAIT FINANCIAL TRUST
09256C105	65,016	BLACKROCK ENHANCED EQUITY YIELD FD INC
129915203	447,081	CALIFORNIA COASTAL CSHR USD 0.05USD
58500P107	323,849	MEDIS TECHNOLOGIES LTD
554362101	10,479	MACERICH CO
205768203	13,232	COMSTOCK RESOURCES INC NEW
050095108	18,066	ATWOOD OCEANICS INC SHR USD 1.00USD
594960106	306,295	MICROVISION INC-WASH
29265N108	14,409	ENERGEN CORP
50540R409	9,140	LABORATORY CRP OF AMER HLDGS
435763107	23,525	HOLLY ENERGY PARTNERS L P UNIT REPSTG LIMITED INTEREST
73935X195	43,179	POWERSHARES EXCHANGE TRADED FOTR LISTED PRIVATE EQUITY PORTFOLIO
89147L100	25,784	TORTOISE ENERGY INFRTTRUST USD 0.00USD
7591EP100	50,629	REGIONS FINANCIAL CORP
169656204	13,837	***CHIPOTLE MEXICAN GRILL INC CLASS B
874054109	42,501	TAKE-TWO INTERACTIVE SOFTWARE
617700109	11,407	MORNINGSTAR INC
37245X203	24,720	GENTEK INC COM NEW
220873103	88,323	CORUS BANKSHARES INC
12721E102	13,877	***CADBURY PLC SPONSORED ADR
485741106	7,092	ITRON INC
019226402	37,137	ALLIED IRISH BANKS P 1 ADR REPR 02.00 SHR
913915104	37,120	UNIVERSAL TECHNICAL SHR USD 0.00USD
824756102	22,428	MUELLER INDUSTRIES INC
171340102	10,083	CHURCH & DWIGHT CO INC
13321L108	28,882	CAMECO CORP SHR CAD 0.00USD
189754104	22,411	COACH INC
451863108	707,945	IDEARC INC
737630103	14,022	POTLATCH CORPORATION NEW
367905106	18,970	GAYLORD ENTERTAINMENTSHR USD 0.01USD
69404P101	26,340	PACIFIC CAPITAL BANCORP
754730109	20,817	RAYMOND JAMES FINANCIAL INC
233153105	84,823	***DCT INDUSTRIAL TRUST INC GERMAN LISTED
85082P105	18,360	WESCO INTERNATIONAL INC
73935X666	40,600	POWERSHARES EXCHANGE-TRADED FUND TRUST DYNAMIC BUILDING & CONSTRUCTION PORTFOLIO

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Cusip	Par Value	Description
712714302	52,276	PEOPLESUPPORT INC
858907108	52,873	STERLING BANCSHARES INC/TX
268057106	73,142	DYNAMICS RESEARCH CORP
014482103	13,090	ALEXANDER & BALDWIN INC
73935X849	38,400	POWERSHARES EXCHANGE TRADED FUND TRUST DYNAMIC FOOD & BEVERAGE PORTFOLIO
47109U104	65,576	JAPAN SMALLER CAPITALIZATION FD INC
04269E107	201,166	ARQULE INC
828806109	6,555	SIMON PROPERTY GROUPEIT USD 0.00USD
025932104	23,293	AMERICAN FINANCIAL GROUP INC
460890AT7	6,000	INTERPUBLIC GROUP OF CONV BOND 4.5 %15Mar23
17306R204	41,921	CITIGROUP CAPITAL VI PFD 6.9500 15Sep31 25.00USD
26613Q106	39,755	DUPONT FABROS TECHNOLOGY INC COMMON STOCK
600544100	22,121	HERMAN MILLER INC
78462W106	21,430	***S OIL CORPORATION SPONSORED ADR REPSTG COM SHS
930059100	24,810	WADDELL & REED FINANCIAL INC CL A
30212P105	38,880	EXPEDIA INC DEL
270321102	75,170	EARTHLINK INC SHR USD 0.01USD
315405100	26,511	FERRO CORP
12477X106	50,835	CAI INTERNATIONAL INC COM
989139100	1,206,834	***ZARLINK SEMICONDUCTOR INC
891906109	33,276	TOTAL SYSTEM SERVICES INC
016804104	5,527	ALLIANT TECHSYSTEMS SHR USD 0.01USD
56845T305	26,014	MARINER ENERGY INC SHR USD 0.00USD
008073108	18,083	AEROVIRONMENT INC
227046109	154,466	CROCS INC
29250N105	14,973	***ENBRIDGE INC US LISTING
436440101	28,897	HOLOGIC INC
452521107	86,984	IMMERSION CORPORATION
235651AF9	5,000	DANAHER CORP LIQUID YIELD OPT NT CONV DEB RMD0000 01/22/2021
81662W108	75,992	SEMGROUP ENERGY PARTNERS L P COM UNIT REPSTG LTD PARTNERSHIPINT
126132109	4,953	CNOOC LTD-ADR
00817Y106	14,817	AETNA INC NEW
689648103	18,780	OTTER TAIL CORP SHR USD 5.00USD
212485106	38,235	CONVERGYS CORP SHR USD 0.00USD
046265104	25,867	ASTORIA FINANCIAL CORP
758449103	8,597	REGENCY CENTERS CORPREIT USD 0.01USD
637138108	31,446	NATIONAL PENN BANCSHSHR USD 0.00USD
371532102	15,584	GENESCO INC
480335201	13,824	INTERNATIONAL SPEEDWAY CORP CL A
57383T103	15,034	MARVEL ENTERTAINMENTSHR USD 0.01USD
63633D104	16,023	NATIONAL HEALTH INVESTORS INC
16411R208	205,394	CHENIERE ENERGY INC SHR USD 0.00USD
817565104	58,126	SERVICE CORP INTERNATIONAL
021373105	262,968	***ALTAIR NANOTECHNOLOGIES INC
03070Q101	34,087	AMERISTAR CASINOS INSHR USD 0.01USD
210785308	28,647	***CONTINENTAL AIRLIN CLASS B COM MEXICAN LISTED
343389102	50,943	FLOTEK INDUSTRIES INSHR USD 0.00USD
72369H106	52,832	PIONEER HIGH INCOME TR
98975F101	61,917	ZORAN CORP SHR USD 0.00USD
572901106	16,018	MARTEK BIOSCIENCES CSHR USD 0.10USD
303726103	54,724	FAIRCHILD SEMICON INTERNATIO
224399105	16,279	CRANE CO
203372107	12,789	COMMSCOPE INC
45817G102	240,300	INTELLI-CHECK - MOBISHR USD 0.00USD
404303109	42,159	HSN INC SHR USD 0.01USD
007974108	12,800	ADVENT SOFTWARE INC
192108106	287,404	***COEUR D'ALENE MINES CORP CANADIAN LISTED
650111107	37,441	NEW YORK TIMES CO-CL A
868873100	16,581	SURMODICS INC
583334107	20,988	MEADWESTVACO CORP SHR USD 0.01USD
37247D106	55,091	GENWORTH FINANCIAL INC COM CL A
855082103	250,000	***STAR ASIA FIN LTD ORD SHS 144A
729251106	9,158	PLUM CREEK TIMBER CO INC COM
87019E107	13,479	NSTAR
232674507	84,280	CYPRESS BIOSCIENCE INC
265026104	31,608	DUNCAN ENERGY PARTNERS L P COM UNIT REPSTG LTD PARTNER
52602E102	15,010	LENDER PROCESSING SVCS INC
45167R104	15,559	IDEX CORP
651587107	8,998	NEWMARKET CORPORATION
04269Q100	53,681	ARRIS GROUP INC SHR USD 0.01USD
292758202	32,257	ENERGYSOLUTIONS INC SHR USD 0.01USD
419879101	50,528	HAWAIIAN HOLDINGS INSHR USD 0.01USD
981475106	18,954	WORLD FUEL SERVICES CORP
58733R102	17,082	MERCADOLIBRE INC
47189R104	1,137,000	JAVO BEVERAGE CO INCSHR USD 0.00USD
087511105	43,400	BARE ESSENTIALS INC
258598101	41,712	DOUBLE-TAKE SOFTWARE INC
649445103	25,931	NEW YORK COMMUNITY BANCORP INC
921659106	504,790	VANDA PHARMACEUTICALS INC
55608B105	31,513	MACQUARIE INFRASTRUCSHR USD 0.00USD

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Cusip	Par Value	Description
375558103	10,120	GILEAD SCIENCES INC
171232101	8,336	CHUBB CORP
231269101	370,684	CURIS INC
019589AD2	5,000	ALLIED WASTE NORTH AMERICA
87157D109	15,974	SYNAPTICS INC
27579R104	28,854	EAST WEST BANCORP INC
941848103	8,395	WATERS CORP SHR USD 0.01USD
22160QAC8	3,000	COSTCO WHOLESALE COR CONV BOND ZEROCPN19Aug17
902973304	13,936	US BANCORP
223621103	61,210	COWEN GROUP INC
858586100	8,501	STEPAN CO
127055101	14,645	CABOT CORP
918204108	5,700	V F CORP
89378V100	26,334	TRANSMONTAIGNE PARTNLP NPV USD
252603105	17,420	DIAMOND FOODS INC
16941R108	5,501	***CHINA PETE & CHEM CORP SPONSORED ADR REPSTG H SHS
58405U102	9,228	MEDCO HEALTH SOLUTIONS INC
G87743107	13,284	***ORIENT EXPRESS HOTELS LTD CL A SHS
955306105	8,997	WEST PHARMACEUTICAL SERVICES
902252105	28,362	TYLER TECHNOLOGIES ISHR USD 0.01USD
881451108	200,451	TERRESTAR CORP SHR USD 0.01USD
530555101	14,793	LIBERTY GLOBAL INC CLASS A
47102X105	18,279	JANUS CAPITAL GROUP INC
948849104	11,827	WEIS MARKETS INC
00372Q201	39,889	***ABN AMRO CAPT FDNG TR VII 6.08% PERP NON CUM GTD TRUST PFD SECS
485754208	32,477	I2 TECHNOLOGIES INC NEW
783549108	8,303	RYDER SYSTEM INC
760281204	14,727	REPUBLIC BANCORP INC-KY CL A
093679108	203,332	BLOCKBUSTER INC CL A
577776107	90,375	MAXYGEN INC
48018M104	7,200	INTERNATIONAL POWER 1 ADR REPR 10.00 SHR
802809103	34,218	SANTANDER BANCORP
696639103	48,963	PALM HARBOR HOMES INSHR USD 0.01USD
749121109	121,148	QWEST COMMUNICATIONS INTL
452553308	20,150	IMPALA PLATINUM HOLD 1 ADR REPR 01.00 SHR
83189Y108	64,093	SMART BALANCE INC
284142100	27,515	DUCKWALL-ALCO STORESSHR USD 0.00USD
740215108	28,634	PRECISION DRILLING TUNIT CAD 0.00USD
760943100	22,612	RES-CARE INC
880345103	10,572	TENNANT CO
459028106	17,799	INTERNATIONAL ASSETSSHR USD 0.01USD
88184L100	22,000	TESSERA TECHNOLOGIES INC
78355W841	8,251	RYDEX S&P EQUAL WEIGHT HEALTH CARE ETF
928703107	40,703	VOLT INFORMATION SCIENCES INC
85528P108	34,038	STARENT NETWORKS CORP
484288422	12,409	ISHARES TRUST S&P WORLD EX-US PROPERTY INDEXFUND
743606105	12,950	PROSPERITY BANCSHARES INC
903293405	14,845	USG CORP NEW
71361V303	10,551	***PERDIGAO S A INDUSTRIA SPONSORED ADR REPSTG COM
754907103	8,701	RAYONIER INC REIT
022276109	23,156	***ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS
267475101	32,485	DYCOM INDUSTRIES INC
81721M109	16,963	SENIOR HOUSING PROP TRUST
854532108	11,045	STANLEY INC
78463X063	10,168	SPDR DJ WILSHIRE INTERNATIONAL REAL ESTATE ETF ETF
45245A107	17,758	IMATION CORP SHR USD 0.01USD
67072T108	47,610	NUVEEN FLOATING RATE TRUST NPV USD
101137107	29,787	BOSTON SCIENTIFIC CORP
484287614	8,139	ISHARES RUSSELL 1000 GROWTH
125906107	14,859	CSS INDUSTRIES INC
625453105	96,104	MULTIMEDIA GAMES INC
591018809	42,827	METABOLIX INC
617468103	14,800	MORGAN STANLEY CHINA A SHARE FUND INC
48612H402	13,437	J CREW GROUP INC COMMON STOCK
90338S102	205,665	***U S GEOTHERMAL INC
69423U107	262,794	PACIFIC ETHANOL INC SHR USD 0.00USD
08883T200	39,713	BIDZ COM INC
20478N100	84,674	COMPUCREDIT CORP
127190304	8,278	CACI INTERNATIONAL INC -CL A
484287796	9,990	ISHARES TRUST DOW JONES US ENERGY SECTOR INDEX FUND
09064X101	38,674	BIOMIMETIC THERAPEUTICS INC
74386K104	42,235	***PROVIDENT ENERGY TR TR UNIT (US LISTED)
934550104	52,502	WARNER MUSIC GROUP CSHR USD 0.00USD
87651B104	53,838	TASER INTERNATIONAL INC
549271104	7,928	LUBRIZOL CORP SHR USD 0.00USD
682904105	48,434	THAI FUND INC
358434108	201,105	FRIEDMAN BILLINGS RAMSEY-A
126153105	7,815	***CPFL ENERGIA S A SPONSORED ADR
313586109	871,583	FANNIE MAE (FEDERAL NATL MTG ASSN)
649902GW7	3,800	NEW YORK ST DORM AUTH SER C STATE PERSONAL INCOME TAX 2006R/MD 5.00 12/15/2020



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Cusip	Par Value	Description
477839104	27,334	JOHN BEAN TECHNOLOGIES CORP
781748108	199,994	RURALMETRO CORP
839322103	135,516	WASHINGTON MUTUAL INC
87088G104	33,876	NVIDIA CORP
038923108	35,924	ARBOR REALTY TRUST INC
25748U109	8,761	DOMINION RESOURCES INC VA NEW
043635101	52,221	ASCENT SOLAR TECHNOLOGIES INC
82967H101	194,146	SIRF TECHNOLOGY HOLDINGS INC
989390109	8,879	ZENITH NATIONAL INSURANCE CP
26483E100	3,834	DUN & BRADSTREET CORP NEW
112900105	19,703	BROOKFIELD PROPERTIES CORP
23128R101	420,076	CURAGEN CORP
618988101	20,582	MORGAN STANLEY EASTERN EUROPE FUND INC
25468Y107	19,666	DISCOVERY HOLDING CO CLASS A
783859101	8,946	S & T BANCORP INC
91879Q109	8,779	VAIL RESORTS INC
83616T108	47,426	SOURCEFIRE INC
827048109	6,355	SILGAN HOLDINGS INC
302520101	20,184	FNB CORP
828852105	9,496	NCI BUILDING SYSTEMS INC
42222N103	134,696	HEALTHSTREAM INC
363127200	120,192	GAINSCO INC SHR USD 0.10USD
294752100	15,464	EQUITY ONE INC REIT USD 0.01USD
874083108	16,396	TAL INTERNATIONAL GRSHR USD 0.00USD
297178105	2,694	ESSEX PROPERTY TRUST INC
73179P106	49,149	POLYONE CORPORATION
337915102	13,208	FIRSTMERIT CORP
217204106	7,887	COPART INC
204149108	8,851	COMMUNITY TRUST BANCORP INC
74975N105	34,897	RTI BIOLOGICS INC SHR USD 0.00USD
045487105	14,265	ASSOCIATED BANC-CORPSHR USD 0.01USD
904311107	8,759	UNDER ARMOUR INC CL A
89784N104	11,502	TRUE RELIGION APPAREL INC
98233Q105	11,413	DO NOT USE WRIGHT EXPRESS CORP
71649T104	2,699,278	PETROHUNTER ENERGY CORPORATION
707885109	14,079	PENN WEST ENERGY TRUST
81369Y886	9,853	UTILITIES SELECT SECTOR SPDR FUND ETF
118759109	7,433	BUCYRUS INTERNATIONAL INC
858155203	32,013	STEELCASE INC-CL A
535763106	2,529,439	LINK ENERGY LLC
23251P102	18,891	CYBERONICS INC SHR USD 0.01USD
11133T103	20,535	BROADRIDGE FINANCIAL SOLUTIONS INC
678046103	120,403	OILSANDS QUEST INC
261808103	9,261	DRESSER-RAND GROUP ISHR USD 0.01USD
722014107	35,092	PIMCO HIGH INCOME FUND
22282E102	13,239	COVANTA HOLDING CORPORATION
12738T100	30,905	CADENCE PHARMACEUTICALS INC
913456109	6,218	UNIVERSAL CORP/RICHMSHR USD 0.00USD
45665Q103	7,184	INFINITY PROPERTY & CASUALTY CORP
62944T105	534	NVR INC
872960109	16,171	TNS INC
13281KLA4	3,000	CAMDEN CNTY N J IMPT AUTH LEASE REV CNTY GTD R/MO 5.00 09/01/2019
747277101	18,263	QLOGIC CORP
943315101	31,589	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP
00762W107	10,240	ADVISORY BOARD CO/THE
913275103	11,310	UNITRIN INC SHR USD 0.10USD
43365Y104	10,000	HITTITE MICROWAVE CORP
84190A103	45,920	NEUBERGER BERMAN REAL EST SECURITIES INCOME FUND
152319109	502,121	CENTILLIUM COMMUNICATIONS IN
238113104	6,040	DATASCOPE CORP
92336G106	212,237	VERASUN ENERGY CORP
185385309	30,385	CLEARWIRE CORP CL A
775711104	15,274	ROLLINS INC
112585104	11,433	***BROOKFIELD ASSET MANAGEMENT INC CLASS A LTD VTG SHS US LISTED
203607106	11,289	COMMUNITY BANK SYSTESHR USD 1.00USD
36867G209	494,737	GENAERA CORP SHR USD 0.00USD
84649R101	151,999	SPANSION INC CL A
74782E102	10,407	QUANTA SERVICES INC
67081U108	26,400	NUVEEN INSURED CALIFORNIA PREMIUM INCOME MUN FUND 2 INC
206016107	19,010	CONCEPTUS INC SHR USD 0.00USD
904214103	15,999	UMPQUA HOLDINGS CORPSHR USD 0.00USD
816300107	12,079	SELECTIVE INSURANCE GROUP INC
254423106	7,973	DO NOT USE IHOP CORP
239359102	5,909	DAWSON GEOPHYSICAL CSHR USD 0.33USD
879939106	21,330	TELETECH HOLDINGS INC
60740F105	12,022	MOBILE MINI INC
091935502	6,800	BLACKBOARD INC SHR USD 0.01USD
294821608	29,135	ERICSSON (LM) TEL-SP ADR
88033R205	280,615	TENGASCO INC SHR USD 0.00USD
382607301	12,471	***GAFISA S A SPONSORED ADR REPSTG 2 COM SHS

**Schedule A**

Cusip	Par Value	Description
398433102	33,038	GRIFFON CORPORATION
336453105	36,696	FIRST STATE BANCORPORATION
128125101	31,874	CALAMOS STRATEGIC TOTAL RETURNFUND
252131107	36,765	DEXCOM INC
493306100	22,589	KEYNOTE SYS INC
552690109	10,318	MDU RESOURCES GROUP INC
084670108	28	BERKSHIRE HATHAWAY INC-DEL CL A
681936100	15,819	OMEGA HEALTHCARE INVESTORS INC
458743101	16,340	INTERLINE BRANDS INC
482738101	29,849	KVH INDUSTRIES INC SHR USD 0.01USD
682189105	38,232	ON SEMICONDUCTOR CORSHR USD 0.01USD
553829102	16,479	MVC CAPITAL INC SHR USD 0.01USD
158496109	44,112	CHAMPION ENTERPRISES INC
44934T105	31,270	ICX TECHNOLOGIES INC
028731107	39,186	AMERICAN ORIENTAL BISHR USD 0.00USD
30064E109	10,330	EXACTECH INC
292218104	16,170	EMPLOYERS HLDGS INC
470355207	10,750	JAMES RIVER COAL CO NEW
595112103	82,724	MICRON TECHNOLOGY INC
869362103	84,228	***SUTOR TECHNOLOGY GROUP LIMI
170404305	52,802	CHORDIANT SOFTWARE ISHR USD 0.00USD
69366A100	13,324	PSS WORLD MEDICAL INC 4
901166108	28,712	TWEEN BRANDS INC SHR USD 0.01USD
27829C105	21,061	EATON VANCE TAX-MANAGED GLOBALBUY-WRITE OPPORTUNITIES FD
865378103	119,702	SULPHCO INC SHR USD 0.00USD
96823208	6,207	WILEY (JOHN) & SONS -CL A
42219D308	867,999	HEALTHAXIS INC NEW
81748W108	20,871	MORGANS HOTEL GROUP CO
12802T101	25,815	CAL DIVE INTL INC
484287507	3,500	ISHARES TRUST S&P MIDCAP 400 INDEX FUND
829484106	10,856	NYMAGIC INC SHR USD 1.00USD
34958B106	24,622	FORTRESS INVT GROUP LLC CL A
670006105	46,122	NOVELL INC
27829G106	15,835	EATON VANCE RISK MANAGED DIVERSIFIED EQUITY INCOME FD
172906105	8,086	CINTAS CORP
743263105	5,771	PROGRESS ENERGY INC
N07059186	12,591	***ASML HOLDING N V NEW YORK REGISTRY SHARES ADR NEW
521865105	19,427	LEAR CORP
035290105	4,237	ANIXTER INTERNATIONAL INC
43005Q107	26,686	HIGHLAND CREDIT STRATEGIES FUND
74834L100	4,437	QUEST DIAGNOSTICS INC
652891100	5,033	STANCORP FINANCIAL GROUP
803111103	19,122	SARA LEE CORP
30161Q104	36,514	EXELIXIS INC
72764Y100	65,218	PLATO LEARNING INC SHR USD 0.01USD
16117M107	287,087	CHARTER COMMUNICATIO SHR USD 0.00USD
811543107	198	SEABOARD CORP
484287861	8,000	DO NOT USE ISHARES S&P EUROPE 350
908205106	7,867	UNISOURCE ENERGY CORSHR USD 0.00USD
12561W105	8,917	CLECO CORP HLDGS NEW COM
96944B108	12,102	ZEP INC
484287200	2,000	ISHARES TRUST S&P 500 INDEX FUND
55027E102	9,767	LUMINEX CORP SHR USD 0.00USD
026760405	35,897	AMERICAN INDEPENDENC SHR USD 0.01USD
651718504	38,943	NEWPARK RESOURCES SHR USD 0.01USD
33610F109	13,247	FIRST POTOMAC REALTY TRUST
584583104	4,527	MANTECH INTERNATIONAL SHR USD 0.01USD
163731102	8,029	CHEMICAL FINANCIAL CORP
720279108	52,973	PIER 1 IMPORTS INC
82706C108	46,631	***SILICON MOTION TECHNOLOGY CORPORATION ADR
14075T107	15,937	CARACO PHARM LABS LTD
92205F106	18,600	VANGUARD NATURAL RESOURCES LLC
23282W100	53,068	CYTOKINETICS INC
30218U108	1,012,515	EXPRESSJET HOLDINGS INC
190897108	19,281	COBIZ FINANCIAL INC
73936T474	10,144	POWERSHARES INSURED NATIONAL MUNICIPAL BOND PORTFOLIO ETF
00782L101	24,556	***ADVANTAGE ENERGY INCOME FUND TRUST UNITS US LISTED
929309409	5,262	***WPP GROUP PLC AMERICAN DEPOSITARY SHARES
74731Q103	24,524	PZENA INVESTMENT MANAGEMENT INC CL A
472147107	43,022	JAZZ PHARMACEUTICALS INC
14055X102	20,500	CAPITALSOURCE INC
42224N101	11,482	HEALTHSPRING INC
584688105	8,937	MEDICINES CO
55272X102	32,359	MFA MORTGAGE INVESTMENTS INC
607828100	14,818	MODINE MANUFACTURING CO
193459302	17,524	COLEMAN CABLE INC
913377107	16,439	DO NOT USE UNIVERSAL AMER FINANCIAL CRP
025537101	6,196	AMERICAN ELECTRIC POWER CO INC
75734R105	84,440	REDDY ICE HOLDINGS ISHR USD 0.01USD
45853X208	440,000	INTERNATIONAL FUEL TECHNOLOGY INC NEW

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Cusip	Par Value	Description
453836108	6,652	INDEPENDENT BANK CORP-MASS
302051206	26,689	EXIDE TECHNOLOGIES NEW
480074103	11,442	JONES APPAREL GROUP INC
05061W105	13,032	***BANCO MACRO S A SPONSORED ADR REPSTG CL B
908214108	68,343	UNISYS CORP
749388104	8,490	RC2 CORPORATION
440327104	16,015	HORACE MANN EDUCATORS CORP NEW
73835X351	8,356	POWERSHARES EXCHANGE-TRADED FOTR DYNAMIC HEALTHCARE SECTOR PORT
268948106	24,217	EAGLE BANCORP INC MD
464592104	28,544	ISLE OF CAPRI CASINOSHR USD 0.01USD
543881106	15,691	LORAL SPACE & COMMUNICATIONS
939640108	355	WASHINGTON POST CO-CL B
002824AS9	2,000	ABBOTT LABORATORIES MAKE WHOLE CALL
237194105	7,193	DARDEN RESTAURANTS ISHR USD 0.00USD
147195101	4,346	CASCADE CORP SHR USD 0.50USD
453038408	4,854	***IMPERIAL OIL LTD NEW
70159Q104	4,977	PARKWAY PROPERTIES INC
038149100	6,286	APPLIED BIOSYSTEMS INC
39153L106	8,570	GREATBATCH INC SHR USD 0.00USD
84129R100	20,573	SOUTHCOAST FINANCIAL CORP
00372P203	18,315	ABN AMRO CAPITAL FUNDING TRUST V 5.9% PERP NON CUM GTD TRUST PFD SECS
482740206	8,827	KV PHARMACEUTICAL CO-CL A
838904102	3,389	NAVIGATORS GROUP INCSTR USD 0.10USD
144285103	7,284	CARPENTER TECHNOLOGY
015271109	1,896	ALEXANDRIA REAL ESTATE EQUITIES INC
74834T103	13,994	QUEST SOFTWARE INC
268315108	47,882	EDCI HOLDINGS INC
12811R104	10,328	CALAMOS ASSET MGMT INC CL A
018606202	17,831	ALLIANCE IMAGING INC DEL NEW
09746Y105	204,837	BOISE INC
14067E506	16,350	CAPSTEAD MORTGAGE COREIT USD 0.01USD
248647101	19,801	DELEK US HOLDINGS INC
498904200	12,707	KNOLL INC
918194101	6,232	VCA ANTECH INC
750236101	38,346	RADIAN GROUP INC
523234102	23,616	LECG CORP
75025N102	17,945	DO NOT USE RADIANT SYSTEMS INC
22785U102	9,581	CROSSTEX ENERGY LP LP 0.00EUR
26873N108	8,262	EMS TECHNOLOGIES INCSTR USD 0.10USD
45841N107	9,874	INTERACTIVE BROKERS GROUP INC
647581107	2,933	***NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SPONSORED ADR
67551U105	14,171	OCH ZIFF CAPITAL MANAGEMENT GROUP LLC CLASS A
927118109	6,519,148	VILLAGEEDocs INC (FRM VILLAGEFAX.COM)
811054402	26,055	EW SCRIPPS CO SHR USD 0.01USD
88554D205	13,360	3D SYSTEMS CORP SHR USD 0.00USD
317492106	7,445	FINANCIAL FEDERAL CORP
884453101	17,433	THOMAS PROPERTIES GROUP INC
073302101	9,035	BE AEROSPACE INC
401692108	37,369	GUIDANCE SOFTWARE INSHR USD 0.00EUR
173068200	14,100	CITIGROUP CAPITAL IX 6.00% TRUST PFD SECS (TRUPS) DUE 2/14/2033 B/E
790849103	4,089	ST JUDE MEDICAL INC
25746Q108	9,000	DOMINION RESOURCES BXXX NPV USD
15133V208	24,853	CENTENNIAL COMMUNICATIONS CORPCL A
76128Y102	43,100	RETAIL VENTURES INC
08915P101	16,984	BIG 5 SPORTING GOODS CORP
003654100	10,000	ABIOMED INC
800363103	6,334	SANDY SPRING BANCORPSHR USD 1.00USD
007942204	20,744	ADVANTA CORP-CL B NON-VTG
110448107	2,857	BRITISH AMERICAN TOB 1 ADR REPR 02.00 SHR
63009F105	20,000	NANOSPHERE INC
35671D790	123	FREEPORT MCMORAN COPPER INC FORM FREEPORT MCMORAN COPPER INC PERP PFD CONV 5.5%
844895102	5,796	SOUTHWEST GAS CORP
690788403	6,885	OWENS-ILLINOIS INC SHR USD 0.01USD
132011107	25,245	CAMBREX CORP SHR USD 0.10USD
648565107	16,745	SPIRE CORP
337932107	2,600	FIRSTENERGY CORP SHR USD 0.10USD
03820C105	6,314	APPLIED INDUSTRIAL TSHR USD 0.00USD
87163F106	9,146	SYNIVERSE HOLDINGS ISHR USD 0.00USD
705560100	6,129	PEET'S COFFEE & TEA SHR USD 0.00USD
808194104	6,367	A SCHULMAN INC
92789R108	82,480	VIRGIN MOBILE USA INC CL A
832381206	27,772	NATIONAL COAL CORP
415864107	3,943	HARSCO CORP
854231107	5,893	STANDEX INTERNATIONAL CORP
17306N203	11,144	CITIGROUP CAPITAL VI PFD 7 1250 31Jul31 25.00USD
Y84202107	10,760	OCEANFREIGHT INC COMM STK
37243V100	4,902	GENOPTIX INC
513647103	4,512	LANCASTER COLONY CORP
16938R103	14,219	CHINA FIRE & SEC GROUP INC
682159108	17,800	ON ASSIGNMENT INC SHR USD 0.01USD

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Cusip	Par Value	Description
11373M107	12,652	BROOKLINE BANCORP INC
05518E202	8,000	BAC CAPITAL TRUST III 7% TRUST PFD SEC DUE 8/15/32
78484R105	7,296	SRA INTERNATIONAL INC CL A
374163103	37,596	GERON CORP
018772103	36,472	ALLIANCE ONE INTERNATIONAL INC
457733103	38,472	INSPIRE PHARMACEUTICALS INC
371927104	12,413	GENESIS ENERGY LP LP USD 0.00USD
87182W100	6,717	SYNNEX CORPORATION
376535100	8,521	GLADSTONE CAPITAL CORP
78381P109	12,168	S&P 500 COVERED CALLTRUST NPV USD
723653101	10,000	PIONEER DIVERSIFIED HIGH INCOME TRUST
14159L103	5,479	CARDINET INC
149205106	8,596	CATO CORP-CL A
91359E105	3,836	UNIVERSAL HEALTH RLTY INCOME
71646M102	17,317	PETROBRAS ENERGIA-SPON ADR
858915101	116,700	STERLING RESOURCES LSHR CAD 0.00CAD
302301106	9,640	EZCORP INC-CL A
292562105	7,782	ENCORE WIRE CORP
72369J102	13,500	PIONEER FLOATING RATE TRUST
33735G107	10,534	FIRST TR VALUE LINE 100 EXCHANGE TRADED FD
514606102	5,859	LANCE INC SHR USD 0.83USD
667328106	4,956	NORTHWEST BANCORP INSHR USD 0.10USD
247918208	7,003	DENBURY RESOURCES INC
293306106	12,136	DO NOT USE ENGLOBAL CORP
390905107	10,133	GREAT SOUTHERN BANCORP INC
358435105	19,699	FRIEDMAN INDUSTRIES INC
M84116108	25,556	SILICOM LIMITED
032159105	3,052	AMREP CORP SHR USD 0.10USD
483548103	4,373	KAMAN CORP
96952K107	13,995	ZHONGPIN INC
15101Q108	19,454	CELESTICA INC
87244T109	27,434	TICC CAPITAL CORP
73941U102	12,585	POZEN INC
345395206	6,224	FORD MOTOR CO CAPITA CONV PFD 6.5 %15Jan32
48562P103	20,290	KAPSTONE PAPER AND PACKAGING CORPORATION
M22013102	18,204	
59156R803	8,077	METLIFE INC 6.5% NON CUM PFD SER B
92112K107	12,923	VAN KAMPEN ADVANTAGE MUNICIPALINCOME TRUST II
589056101	30,986	MERCER INTERNATIONAL INC
88023U101	11,238	TEMPUR PEDIC INTERNATIONAL INC
831865209	2,816	AO SMITH CORP SHR USD 1.00USD
049513104	34,816	ATMEL CORP
17311H209	10,481	CITIGROUP CAP XVII 6.35% ENHANCED TR PFD SECS-TRUPRS
039762109	750	ARDEN GROUP INC -CL A
617466206	11,900	MORGAN STANLEY CAP TRUST V 5.75% CAPTIAL SECS DUE 7/15/33
291841108	5,723	EMPIRE DISTRICT ELECTRIC CO
007094105	4,637	ADMINISTAFF INC
370442725	12,268	GENERAL MOTORS CORP 7.375% SR NTS DUE 5/15/48
254543101	6,217	DIODES INC SHR USD 0.66USD
853628109	4,870	STANDARD MICROSYSTEMS CORP
859319105	9,804	STERLING FINANCIAL CSHR USD 1.00USD
896349105	11,965	TRUSTCO BANK CORP NY
568427106	13,806	MARINE PRODUCTS CORPSHR USD 0.10USD
M0392N101	9,272	ALADDIN KNOWLEDGE SYSTEMS
05988L102	4,268	***BANCOLOMBIA SA SPONSORED ADR REPSTG 4 PREF
030506109	5,041	AMERICAN WOODMARK COSHR USD 0.00USD
228903100	8,724	CRYOLIFE INC
58463J304	11,129	MEDICAL PROPERTIES TRUST INC
512815101	3,500	LAMAR ADVERTISING CO-CL A
052660107	56,653	AUTHENTEC INC
521050104	3,223	LAYNE CHRISTENSEN CO
90333L102	24,223	U S CONCRETE INC
78463B101	20,090	S1 CORPORATION
315293100	6,336	FERRELLGAS PARTNERS-LP
P16994132	6,923	BANCO LATINOAMERICANO EXP-E
592688105	1,169	METTLER-TOLEDO INTERNATIONAL
173085200	7,733	CITIGROUP CAPITAL XX 7.875% ENHANCED TRUST PREFERRED SECURITIES
00081T106	12,877	ACCO BRANDS CORP
292784107	10,062	ENERNOC INC SHR USD 0.00USD
690370101	5,839	OVERSTOCK.COM INC SHR USD 0.00USD
443320106	2,904	HUB GROUP INC-CL A
265218103	7,781	ELECTRO RENT CORP SHR USD 0.00USD
013904305	25,680	***ALCATEL-LUCENT SPONSORED ADR
537008104	3,739	LITTELFUSE INC
961640105	27,663	WET SEAL INC-CL A
878742204	3,399	TECK COMINCO LTD SHR CAD 0.00EUR
294100102	10,620	ENZO BIOCHEM INC
083904106	3,611	BANK OF THE OZARKS
33889X203	6,650	FLEET CAPITAL TRUST PFD 7.2000 15Mar32 25.00USD
33615C101	24,842	FIRST REGIONAL BANCOSHR USD 0.00USD

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Cusip	Par Value	Description
860630102	2,399	STIFEL FINANCIAL CORP
98417K106	183,318	XO HOLDINGS INC SHR USD 0.01USD
559181102	24,567	MAGMA DESIGN AUTOMATION INC
209034107	7,208	CONSOLIDATED COMMUNICATIONS
26746E103	22,602	DYAX CORP
361268105	2,990	G & K SERVICES INC CL A
03152W109	6,656	AMICUS THERAPEUTICS INC
457461200	7,008	INLAND REAL ESTATE CREIT USD 0.01USD
109641100	5,395	BRINKER INTERNATIONALSHR USD 0.10USD
060505815	9,000	BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER E
577933104	2,838	MAXIMUS INC
404030108	7,301	H&E EQUIPMENT SERVICES INC
243586104	264,294	DECODE GENETICS INC
456837202	7,465	***ING GROEP N V 7.05% PERP DEBT SECS
125902106	7,743	CPI CORP
85856G100	5,503	STELLARONE CORPORATION
59156R504	8,023	METLIFE INC FLOATING RATE NON CUM PFD SER A
811707306	8,877	SEACOAST BANKING CORSHR USD 0.10USD
222660102	4,764	COURIER CORP SHR USD 1.00USD
832727101	18,759	SMURFIT-STONE CONTAISHR USD 0.01USD
268664109	3,847	EMC INSURANCE GROUP INC
553531104	8,475	MSC.SOFTWARE CORP
464286685	2,730	ISHARES INC MSCI PACIFIC EX-JAPAN INDEX FD
043436104	7,567	ASBURY AUTOMOTIVE GROUP
721283109	6,457	PIKE ELECTRIC CORP
03071H100	5,401	AMERISAFE INC-CL A
74347R560	1,329	PROSHARES TRUST ULTRASHORT UTILITIES PROSHARES
64110L106	3,088	NETFLIX INC SHR USD 0.00USD
37946R109	9,150	GLOBAL PARTNERS LP SBI UNIT REPSTG LTD PARTNER INT
91274F104	8,058	U STORE IT TRUST REIT
785060104	3,023	S.Y. BANCORP INC
68827R106	5,144	OSIRIS THERAPEUTICS SHR USD 0.00USD
374689107	4,271	GIBRALTAR INDUSTRIESHR USD 0.01USD
64124P101	7,862	NEUBERGER BERMAN INTERMEDIATE MUNI FUND INC
63935N107	4,658	NAVIGANT CONSULTING INC
64123C101	7,620	NEUBERGER BERMAN CALIFORNIA INTERMEDIATE MUNI FUND INC
64127J102	7,106	NEUBERGER BERMAN DIVIDEND ADVANTAGE FUND INC
64124K102	7,851	NEUBERGER BERMAN NEW YORK INTERMEDIATE MUNI FUND INC
72201H108	8,754	PIMCO FLOATING RATE INCOME FUND
06652V109	5,272	BANNER CORP SHR USD 0.01USD
313148306	6,168	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C
550021109	3,677	LULULEMON ATHLETICA INC
27828X100	6,742	EATON VANCE TAX-MANAGED BUY WRITE INCOME FUND
60975U108	112,177	MONOGRAM BIOSCIENCES INC
68401H104	10,842	OPTIMER PHARMACEUTICSHR USD 0.00USD
60677T100	5,990	MOMENTA PHARMACEUTICALS INC
663167201	3,148	STRATUS PROPERTIES ISHR USD 0.01USD
66343R101	25,182	THERMAGE INC
394361208	4,639	GREEN BANKSHARES INC SHR USD 2.00USD
044103109	21,256	ASHFORD HOSPITALITY TR INC COM SHS
617462205	8,596	MORGAN STANLEY CAPITAL TRT IV 6.25% CAPITAL SECS DUE 4/1/33 BOOK ENTRY
598148104	35,905	MIDWAY GAMES INC
482564101	8,496	KMG CHEMICALS INC SHR USD 0.01USD
493732101	7,973	KFORCE INC
522015106	6,224	LEARNING TREE INTERNSHR USD 0.00USD
74347R844	1,213	PROSHARES TRUST ULTRASHORT CONSUMER GOODS PROSHARES
210313102	4,264	CONSTANT CONTACT INC
494274103	8,059	KIMBALL INTERNATIONALSHR USD 0.05USD
16941J106	18,285	CHINA PRECISION STEEL INC
45104G104	3,183	ICICI BANK LTD-SPON ADR
693320202	5,738	PHH CORP NEW
16942J105	5,543	CHINA SECURITY & SURSHR USD 0.00USD
293712105	3,525	ENTERPRISE FINANCIAL SERVICE
014465106	128,545	ALESCO FINANCIAL INCREIT USD 0.00USD
404609109	13,946	HACKETT GROUP INC (THE)
026874115	12,500	AMERICAN INTL GROUP INC 8.50% MAND CONV PFD CORP UNIT
29332W107	6,469	ENHANCED S&P 500 COVERED CALL FD INC
464287596	1,272	ISHARES RUSSELL 1000 VALUE INDEX FUND ETF
456837806	4,000	***ING GROEP N V 8.50% ING PERPETUAL HYBRID CAPSECS PFD
374393106	9,614	GEVITY HR INC
05348W307	18,356	AVANEX CORPORATION NEW
848420105	14,970	SPHERION CORP SHR USD 0.01USD
902952100	9,789	US GLOBAL INVESTORS SHR USD 0.02USD
125151100	12,250	***CE FRANKLIN LTD (US LISTED)
967590100	195,000	WIDEPOINT CORP SHR USD 0.00USD
59516V102	5,772	MICRUS ENDOVASCULAR CORP
553530106	1,550	MSC INDUSTRIAL DIRECT CO-A
004934105	5,663	ACTEL CORP
80281R706	4,974	***SANTANDER FINANCE PREFERRED A UNIPERSONAL 6.80% NON CUM SER 4 GUARANTEED PFD SEC
G81075106	3,500	SHIP FINANCE INTL LTD

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Cusip	Par Value	Description
22544F103	35,915	CREDIT SUISSE HIGH YIELD BD FDSH BEN INT
45188D104	1,272	IDEXX LABORATORIES CORP
830588105	4,292	SKECHERS USA INC-CL A
863902102	775	STUDENT LOAN CORP
487584104	7,704	KEITHLEY INSTRUMENTSSHR USD 0.00USD
40429C201	4,000	HSBC FINANCE CORP 6.875% SENIOR NTS DUE 1/30/33
165187842	668	CHESAPEAKE ENERGY CORP 4.5% CUMULATIVE CONV PFD STOCK
24889P104	23,529	DENNYS CORPORATION
53281M104	23,282	LIMELIGHT NETWORKS INC
02342J101	5,685	AMCOMP INC NEW
894875107	8,958	TREE COM INC
855707105	2,275	STATE AUTO FINANCIAL CORP
88182G103	2,421	TETRA TECH INC NEW
248019101	4,787	DELUXE CORP
45814P105	7,431	INTEGRA BANK CORPORATION
00430L103	99,398	ACCENTIA BIOPHARMACEUTICALS INC
G0219G203	1,635	ALLIED WORLD ASSURANCE CO
918905100	4,587	VALHI INC SHR USD 0.01USD
436893200	2,048	HOME BANCSHARES INC
138098108	6,502	CANTEL MEDICAL CORP
929328102	1,055	WSFS FINANCIAL CORP SHR USD 0.01USD
25153X208	4,000	DEUTSCHE BANK CONTINGENT CAPIT
84128L108	8,938	NEUBERGER BERMAN INCOME OPPORTUNITY FUND INC
488380108	47,508	KEMET CORP
012423109	3,345	ALBANY MOLECULAR RESEARCH
749680108	3,587	RPC INC
037933108	3,297	APRIA HEALTHCARE GROUP INC
25859T107	1,482	DOLBY LABORATORIES INC CL A
228411104	11,757	CROWN MEDIA HOLDINGS-CLASS A
25284R207	889	DIAMOND HILL INVESTMENT GROUP INC NEW
640288108	15,222	NEKTAR THERAPEUTICS SHR USD 0.00USD
29287A203	9,148	ENER1 INC NEW
583771104	16,320	MANNATECH INC
283677854	2,979	EL PASO ELECTRIC CO NEW
89421Q106	7,398	TRAVELZOO INC
62912R107	3,704	NGP CAPITAL RESOURCES COMPANY
44925C103	2,991	ICF INTL INC
04543P100	4,910	ASSET ACCEPTANCE CAPITAL CORP
378987103	11,849	GLOBAL CASH ACCESS HSHR USD 0.00USD
373730100	6,100	GERBER SCIENTIFIC INC
67106S100	700,000	O2DIESEL CORPORATION
01879R106	5,572	ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC
67080N204	124,098	NUTRACEA
285229100	3,487	ELECTRO SCIENTIFIC ISHR USD 0.00USD
29084Q100	1,922	EMCOR GROUP INC
313400824	106,508	FREDDIE MAC
740434816	3,700	PREFERREDPLUS TRUST SER QWS-2 TR CTF 8.00% DUE 2/15/2031
523788109	17,587	LEE ENTERPRISES
336901103	2,039	1ST SOURCE CORP
635017106	5,495	NATIONAL BEVERAGE COSHR USD 0.01USD
368708206	117,000	GENELABS TECHNOLOGIES INC NEW
835480108	11,193	SONIC SOLUTIONS INC SHR USD 0.00USD
751452202	2,388	RAMCO-GERSHENSON PROPERTIES
026849103	50,000	AMERICAN HOMEPATIENT INC
84780C107	11,514	SPECTRANETICS CORP SHR USD 0.00USD
808373108	3,139	SCHAWK INC
55348A102	119,438	MRU HOLDINGS INC SHR USD 0.00USD
412824104	1,422	HARLEYSVILLE GROUP INC
89147N304	5,538	TORTOISE CAPITAL RESOURCES CORPORATION
511837100	3,893	LAKELAND BANCORP INC
984238105	98,000	YM BIOSCIENCES INC
37249T109	20,456	GEOGLOBAL RESOURCES INC
194014106	2,702	COLFAX CORPORATION
48828E205	1,979	J2 GLOBAL COMMUNICATIONS INC COM NEW
896095106	2,857	TRICO BANCSHARES
895919108	19,813	TRIDENT MICROSYSTEMSSHR USD 0.00USD
381438104	974	GAMCO INVESTORS INC
31983A103	1,476	FIRST COMMUNITY BANCSHR USD 1.00USD
44930K108	22,286	ICO GLOBAL COMMUNICASHR USD 0.01USD
46489V104	66,274	ISORAY INC
15872C108	40,000	CERAGENIX PHARMACEUTICALS INC
20581E104	3,732	COMSYS IT PARTNERS INC
18837S102	5,911	CHINA ARCHITECTURAL ENGINEERING INC
454072109	24,450	INDEVUS PHARMACEUTICALS INC
137801106	18,234	CANO PETROLEUM INC
85248V304	47	NEWS CORP FIN TR II SR EXCHANGEABLE BUCS 0.75% 03/10/2023
277276101	971	EASTGROUP PROPERTIES INC
371559105	1,009	GENESEE & WYOMING INC-CL A
258743105	10,451	DOLLAR THRIFTY AUTOMOTIVE GROUP INC
457030104	1,851	INGLES MARKETS INC-CL A

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Cusip	Par Value	Description
15135B101	2,128	CENTENE CORP
037347101	6,463	ANWORTH MORTGAGE ASSET CORP
928566108	2,247	VNUS MEDICAL TECHNOLOGIES INC
070203104	4,526	BASSETT FURNITURE INDS INC
85370L108	3,100	NICHOLAS-APPLEGATE GLOBAL EQUITY & CONV INCOME FD
317585404	2,605	FINANCIAL INSTITUTIONS INC COM
83001P109	48,409	SIX FLAGS INC SHR USD 0.02USD
00430U103	8,294	ACCELRYX INC
41145W109	3,332	HARBIN ELECTRIC INC
505336107	3,786	LA-Z-BOY INC
19259P300	1,223	COINSTAR INC SHR USD 0.00USD
740585104	2,715	PREMIERE GLOBAL SERVSHR USD 0.01USD
739128106	917	POWELL INDUSTRIES INSHR USD 0.01USD
88409N101	102,497	THINK PARTNERSHIP INC
67423R108	3,756	OBAGI MEDICAL PRODUCTS INC
709789101	1,403	PEOPLES BANCORP INC
561911108	18,289	MANAGED HIGH YIELD PTRUST NPV USD
437308103	614	HOME PROPERTIES INC
94770V102	1,122	WEBMD HEALTH CORP CLASS A
852857200	2,559	STAMPS.COM INC
458665106	2,908	INTERFACE INC-CL A
667294AM4	384	NORTHWEST AIRLINES-CRP SINKINGFUND
18712Q103	2,876	CLIFTON SAVINGS BANK SLA
719405102	10,894	PHOTRONICS INC
45885A300	9,424	INTERNAP NETWORK SERVICES CORPORATION
32022K102	3,011	FIRST FINANCIAL NORTHWEST INC
88337K104	1,834	***THE9 LTD ADR
71714F104	1,329	PHARMERICA CORPORATION
552727109	4,020	MFS CHARTER INCOME TRUST-SBI
834445405	1,248	SOMANETICS CORP NEW
654798503	61,589	NITROMED INC
294264205	45,000	EPICEPT CORP
118255108	3,273	BUCKEYE TECHNOLOGIESSHR USD 0.01USD
29380T105	473	ENTERTAINMENT PROPERREIT USD 0.01USD
420877201	498	HAYNES INTERNATIONAL INC NEW
78402X107	30,902	SCOLR PHARMA INC SHR USD 0.00USD
188615102	4,000	CHICO'S FAS INC SHR USD 0.01USD
192479103	731	COHERENT INC
395150105	1,527	GREENFIELD ONLINE INC
218881104	983	CORE-MARK HOLDING CO INC
73935X708	1,500	POWERSHARES EXCHANGE TRADED FUND TRUST POWERSHARES DYNAMICLARGE CAP VALUE PORTFOLIO
05541T101	2,514	ESPEED INC CL A
404251100	750	HNI CORPORATION
30214U102	672	EXPONENT INC
60855R100	693	MOLINA HEALTHCARE INC
707832309	7,700	PENN TRAFFIC CO/THE SHR NPV USD
759916109	4,170	REPLUGEN CORP
505447102	4,450	LABRANCHE & CO INC
688582105	4,199	OSTEOTECH INC SHR USD 0.01USD
38500T101	4,708	***GRAN TIERRA ENERGY INC
17163B102	2,851	CIBER INC
74112D101	2,143	PRESTIGE BRANDS HLDGS INC
21988G312	960	CORPORATE BACKED TR CTFS PFD 7.875% DUKE CAPITAL CBTC DUE 02/15/32
33582V108	966	FIRST NIAGARA FINANCESHr USD 0.01USD
61745P791	1,493	MORGAN STANLEY INSURTRUST USD 0.01USD
030098107	1,990	AMERICAN STRATEGIC INCOME PORTFOLIO INC
346233109	1,157	FORESTAR REAL ESTATE GROUP INC
591520200	1,844	METHODE ELECTRONICS INC
941075202	1,905	WASTE SERVICES INC SHR USD 0.01USD
345203202	6,000	FORCE PROTECTION INC NEW
500233101	1,652	KOHLBERG CAPITAL CORSHR USD 0.01USD
317928109	1,458,519	FINOVA GROUP INC/THESHR USD 0.01USD
004448100	1,540	ACETO CORP SHR USD 0.01USD
12561E105	1,174	CKE RESTAURANTS INC
09258A109	1,000	BLACKROCK ENHANCED CAPITAL ANDINCOME FUND INC
229689108	473	CUBIC CORP
496032109	374	J & J SNACK FOOD CORP
609027107	896	MONARCH CASINO & RESORT INC
781168102	2,118	RUBIO'S RESTAURANTS SHR USD 0.00USD
404280804	700	***HSBC HOLDINGS PLC ADS 6.20% NON-CUM PREF SHS SER A CLBL 12/16/2010 @ 25.00
049079205	397	ATLANTIC TELE-NETWORSHR USD 0.01USD
747318107	358	QUAKER CHEMICAL CORP
911268100	1,151	UNITED ONLINE INC
417434503	1,089,372	HARVARD INDUSTRIES INC
004225108	3,342	ACADIA PHARMACEUTICALS INC
31308T100	843	FCSTONE GROUP INC
228834107	2,700	CRUSADER ENERGY GROUP INC
95805Y102	11,000	***WESTERN COPPER CORP
549784108	117	LUFKIN INDUSTRIES INC
140501107	66	CAPITAL SOUTHWEST CORP

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Cusip	Par Value	Description
847788106	482	SPEEDWAY MOTORSPORTS INC
553058101	400	MA HOMES INC SHR USD 0.01USD
294251103	20,000	EPIC ENERGY RESOURCES INC
82988C103	299	SIRONA DENTAL SYSTEMSHR USD 0.01USD
049303100	275	ATLAS ENERGY RESOURCASHR NPV USD
427398102	346	HERLEY INDUSTRIES INC
638620302	47	NATIONWIDE HEALTH PTYS INC 7 75% SER B CUM CVT PFD STOCK
007975204	9,582	***AETERNA ZENTARIS INC
03819M106	6,180	APPLIED ENERGETICS INC
M87915100	14,378	TOWER SEMICONDUCTOR LTD
674870308	988	***OCEAN POWER TECHNOLOGIES GB LISTED
053798107	301	AVISTA CORP SHR USD 0.00USD
98974P100	3,047	ZIX CORP SHR USD 0.01USD
55288X100	594	MBIA CAP/CLAYMORE MANAGED DURATION INVT GRADE MUN FD
14141R101	577	CARDICA INC SHR USD 0.00USD
716748108	340	PETROQUEST ENERGY INC
89214P109	202	TOWNE BANK PORTSMOUTH VA
226408106	483	***CRESUD S A C I F Y A SPONSORED ADR REPSTG 10 COM SHS
347200107	400	FORT DEARBORN INCOMETRUST USD 0.01USD
987434107	166,557	YOUNG BROADCASTING INC-CL A
90853P105	428	UNION DRILLING INC SHR USD 0.01USD
746228303	708	PURECYCLE CORP SHR USD 0.00USD
237502109	122	DARWIN PROFESSIONAL UNDERWRI
864482104	61	SUBURBAN PROPANE PARTNERS LP
744375205	176	PSYCHEMEDICS CORP
73179V103	118	POLYPORE INTERNATIONAL INC
G4388N106	100	HELEN OF TROY LTD
50575Q102	788	LADENBURG THALMANN FINL SVCS
641069408	43	NESTLE SA 1 ADR REPR 01 00 SHR
45173E105	900	IKANOS COMMUNICATIONS INC
055169203	73	BAC CAPITAL TRUST X 6.25% CUM PFD DUE 03/29/2055
29361P102	367	***ENTERRA ENERGY TRUST TRUST UNITS
92926K103	216	WCA WASTE CORPORATION
641074505	19,801	NESTOR INC NEW
128246105	58	CALAVO GROWERS INC SHR USD 0.00USD
83001P505	98	SIX FLAGS INC PFD INCOME EQUITY SHS PERS 7.25% 8/15/2009 CONV
33589V101	52	FIRST PACTRUST BANCORP INC
729136507	4,860	PLIANT CORP REDEEMABLE PFD SER AA
125581207	60	CIT GROUP INC NEW 6.35% SER A NON CUM PERP PFD
71381F100	58	PERCEPTRON INC
68230A106	60	ONCOGENEX PHARMACEUTICALS INC
42328R109	98	HELICOS BIOSCIENCES SHR USD 0.00USD
84743Q207	40	SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR ACTN RT PFD N/A 09/29/2008 @ 5.486
84743P308	36	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.488
81751YAA4	25,000,000	***SERIES 2005-6 SEGREGATED PORTFOLIO SUNSET PK CDO LTD 144A R/M/D 4.05436 09/20/2010
86776TAD9	4,000,000	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144A
81752AAA5	1,000,000	BARTON SPRINGS 2005-1
81752CAA1	1,000,000	BLUE POINT CDO FRN 20101220 SERIES# A1 144A
81752AAC1	1,000,000	BARTON SPRINGS 2005-1
77018RAJ7	1,000,000	ROBANIA CDO LTD/ROBANIA CDO LL
708410AA3	250,000	PENNS LANDING CDO
105097505	5,000	***BRAMALEA INC
G46715AD3	6,900,000	
G80489AB6	1,000,000	
G9825R107	88,036	
M56595107	26,839	
Y11082107	8,700	
G9319H102	1,455	
G73537402	10,375	
G96777108	309	
001944107	20,700	ARM FINANCIAL GROUP INC-CL A
048558203	33,652	ATLANTIC GULF COMMUNITIES CORP20% CONV PFD SER B DATED 11/97
459173209	39,501	INTERNATIONAL BROADCASTING CORP NEW
494487103	1,900	KIMCO ENERGY CORP
591689104	330,205	METROMEDIA FIBER NETWORK INC CL A
722490AA7	1,020,500,000	PINE CCS LTD VARIABLE RATE BOND 20140215 SERIES# 144A
05948KAA9	257,500,000	BANCO BILBAO VIZCAYA ARGENTARI
449627AB4	156,595,000	IHOP 2007-3 NOTE IHOP FRANCHISING LLC
52518RCC6	222,000,000	LSSC 2005-1 A1 LEHMAN STRUCTURED SECURITIES C
037698AD5	118,405,000	APPB 2007-1 A-2-II-X APPLEBEE'S ENTERPRISES LLC
05522NAA5	80,200,000	BA COVERED BOND ISSUER
52524PAG7	90,559,000	LXS 2007-6 3A1 LEHMAN XS TRUST
8635725N9	80,000,000	ARC 2001-BC1 A AMORT RESID COLL TR
78827RAA9	70,800,000	INSURANCE NOTE CAP TAXABLE MMS
52524TAF1	977,135,000	LXS 2007-8H AIO LEHMAN XS TRUST
863572GE7	49,075,139	SASCO 95-2 IIA CMO SER 95-2 STRUCTURED ASSET SECS CORP
52525LAP5	782,152,000	LXS 2007-14H AIO LEHMAN XS TRUST
05570GAD5	80,481,000	BNCMT 2007-4 A4 BNC MORTGAGE LOAN TRUST
76117LAH6	49,688,000	RLT 2008-AH2 B2 RESIDENTIAL LOAN TRUST
04012VAC3	52,500,000	ARES XII CLO LTD SERIES 2007-12A CL B 144A/3C7 R/M/D 3.81063 11/25/2020



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Cusip	Par Value	Description		
86363BAD7	52,000,000	SASC 2007-RM1 M2	STRUCTURED ASSET SECURITIES CO	
91086QAS7	40,591,000	UNITED MEXICAN STATES 6.750% 20340927 SERIES# MTNA		
52525AAB0	103,953,000	LXS 2007-20N A2	LEHMAN XS TRUST	
40411EAA6	37,775,000	BANK OF SCOTLAND PLC 5.000% 20111121 SERIES# 144A		
52109PAQ8	1,705,510,138	LBUBS 2007-C8 XW	LB-UBS COMMERCIAL MORTGAGE TRU	
525237AF0	657,339,000	LXS 2007-10H 1AJO	LEHMAN XS TRUST	
373109BJ5	32,850,000	GEORGETOWN UNIVERSITY SER A SAVRS		
12667FSH9	41,285,000	CWALT 2004-J8 2A1	COUNTRYWIDE ALTERNATIVE LOAN T	
76117LAB9	31,440,000	RLT 2008-AH2 M1	RESIDENTIAL LOAN TRUST	
86363BAF2	33,000,000	SASC 2007-RM1 M3	STRUCTURED ASSET SECURITIES CO	
410764AB0	21,895,000	HANCP 99-B A CMO SER 99-B	HANOVER CAPITAL MTGE NOTES	
863579K31	31,000,000	SARM 2005-23 1A1	STRUCTURED ADJUSTABLE RATE MOR	
07386HGN5	27,001,717	BALTA 2004-2 1A3	BEAR STEARNS ALT-A TRUST	
525249AF5	455,974,000	LXS 2007-11 AJO	LEHMAN XS TRUST	
31392JAP4	19,000,000	FNW 03-W2 2-A8	FANNIEMAE WHOLE LOAN	
94983CAJ6	26,700,000	WFMB 2005-AR10 2A8	WELLS FARGO MORTGAGE BACKED SE	
200380AR4	20,227,081	CSB 1988-1 A SERIES 88-1	COMFED SAVINGS BANK	
45254TRN6	25,200,000	IMSA 2005-1 1A1	IMPAC SECURED ASSETS CMN OWNER	
16163HBC4	20,498,470	CHASE 2007-S3 2A1	CHASE MORTGAGE FINANCE CORP	
36229RL1	25,000,000	GSR 2004-2F 7A1	GSR MORTGAGE LOAN TRUST	
525248BK5	38,108,000	LXS 2007-5H 2A2W	LEHMAN XS TRUST	
251510MZ3	19,833,000	DBALT 2008-AF1 A1	DEUTSCHE ALT-A SECURITIES INC	
31358BAAB	29,582,000	FANNIE MAE PRINCIPAL STRIP		
749241AC9	594,369,038	RALI 2007-QH9 X	RESIDENTIAL ACCREDIT LOANS INC	
525245AU0	34,208,000	LXS 2007-3 4BA1	LEHMAN XS TRUST	
31771CR64	17,561,000	FINANCING CORP FICO		
02680TFX8	19,095,000	AHM 2005-3 2A1	AMERICAN HOME MORTGAGE INVESTM	
52524PAW2	82,806,000	LXS 2007-8 A2	LEHMAN XS TRUST	
86363AAA5	32,000,000	SASC 2006-S4 A	STRUCTURED ASSET SECURITIES CO	
02680TDA8	25,000,000	AHM 2005-1 1A2	AMERICAN HOME MORTGAGE INVESTM	
31771CD4D	16,361,000	FINANCING CORP FICO		
395383BC5	15,490,000	GPMH 2001-1 1A	GREENPOINT MANUFACTURED HOUSIN	
86359DLE5	20,750,000	LEH XS 05-1 2A1	LEHMAN XS TRUST MORTGAGE PASS	
86358R2G1	20,000,000	SASCO 02-18A 4A-1	STRUC ASST SEC CRP	
61910DBF8	241,875,454	MCFI 1996-MC1 X2	MORTGAGE CAPITAL FUNDING INC	
254639M34	14,100,000	DISTRICT COLUMBIA REV	SAVRS 7 DAY AUCTION	
46630EAM2	31,711,000	JPMCC 2008-CB17 E	JP MORGAN CHASE COMMERCIAL MOR	
46630MA04	15,200,000	JPMAC 2007-CH2 AF3	JP MORGAN MORTGAGE ACQUISITION	
76117LAD5	14,040,000	RLT 2008-AH2 B1	RESIDENTIAL LOAN TRUST	
80384HAB6	69,267,000	SASCO 2008-3 A2	STRUCTURED ASSET SECURITIES CO	
13033EKM4	12,350,000	CALIFORNIA HSG FIN AGY REV	P/C 02/05/08 @ 100 RMD 3.55 01/30/2035	
61745SAL4	14,000,000	MSC 2008-XLF H	MORGAN STANLEY CAPITAL I	
761150AA9	13,324,000	RLT 2008-AH1 A1	RESIDENTIAL LOAN TRUST	
525248BL3	37,521,000	LXS 2007-5HW 3A2	LEHMAN XS TRUST	
50181DAA5	15,757,000	LBSBN 2007-3 N2	LEHMAN BROTHERS SMALL BALANCE	
86359A3E1	120,978,000	SASCO 2003-31A 2A7	STRUCTURED ASSET SEC CORP	
36228FUN4	17,000,000	GSR 2003-7F 5A1	GSR MORTGAGE LOAN TRUST	
55275NAB8	22,809,000	MARM 2006-QA2 2A2	MASTR ADJUSTABLE RATE MORTGAGE	
52524PAF9	220,863,000	LXS 2007-8 2AJO	LEHMAN XS TRUST	
52524HAG5	236,159,200	LXS 2007-4N 2AX	LEHMAN XS TRUST	
86359AMP5	15,000,000	SASCO 2003-6A 1-A1	STRUC ASST SEC CORP	
07383GAX4	12,258,000	BSABS 99-2 AV1B ASSET BACK SEC	BEAR STEARNS ASST BCD SECS INC	
31771CBZ7	12,131,000	FINANCING CORP FICO		
52109MAA0	12,337,000	LBSBC 2007-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	
61913PAA0	15,178,000	MHL 2004-1 A1	MORTGAGEIT TRUST	
45680LGG8	501,427,105	INDX 2005-AR6 AX2	INDYMAC INDEX MORTGAGE LOAN TR	
525229BE9	15,000,000	LXS 2006-10N 2A2	LEHMAN XS TRUST	
86364CAG7	38,610,000	SARM07-8 3-A2	STRUCTURED ADJUSTABLE RATE MOR	
1248P8AM1	19,288,000	CBASS 2006-MH1 B3	CREDIT-BASED ASSET SERVICING A	
190749AM3	24,804,000	CWCI 2006-C1 D	CW CAPITAL COBALT LTD	
52521UAK0	17,864,000	LBSBC 2007-3 M2	LEHMAN BROTHERS SMALL BALANCE	
86363GAC8	404,512,000	SARM 2007-3 1-AX	STRUCTURED ADJUSTABLE RATE MOR	
86359BLB5	13,557,463	SARM 2004-2 2A	STRUC ASST SEC CORP	
31771C4Q5	13,825,000	FICO SERIES 15		
20047NAK8	562,857,784	COMMERCIAL MORTGAGE	COMMERCIAL MORTGAGE PASS THROU	
126894Y28	20,000,000	CWHL 2006-9 A17	COUNTRYWIDE HOME LOAN MORTGAGE	
52519LAF5	23,980,000	LMT 2008-1 A2E	LEHMAN MORTGAGE TRUST	
126184BA9	10,000,000	COMM 2005-FL11 F	COMMERCIAL MORTGAGE PASS THROU	
319340AA3	45,889,000	FBCE7 A IO CMO SERIES A	FIRST BOSTON MORTGAGE SEC	
07386HTR2	16,599,000	BALTA 2005-4 2M2	BEAR STEARNS ALT-A TRUST	
863579SG4	15,000,000	SARM 2005-5 A2	STRUCTURED ADJUSTABLE RATE MOR	
52521FAT4	21,112,000	LMT 2007-1 3A1	LEHMAN MORTGAGE TRUST	
126894Z98	275,000,000	CWALT 2008-QA2 X1P	COUNTRYWIDE ALTERNATIVE LOAN T	
863579WU8	24,000,000	SARM 2005-16XS A3	STRUCTURED ADJUSTABLE RATE MOR	
525226AF3	23,198,000	LXS 08-12N 1-A2B	LEHMAN XS TRUST	
52521UAL8	17,508,000	LBSBC 2007-3 M3	LEHMAN BROTHERS SMALL BALANCE	
126670GT9	10,000,000	CWL 2005-13 AF6	COUNTRYWIDE ASSET-BACKED CERTI	
22682FAA7	8,473,000	CRIMSON COMMERCIAL PAPER TRSTD		
849842AT8	8,400,000	BROOKLYN UNION GAS 91-A		
52524PAZ5	22,713,000	LXS 2007-8 3A32	LEHMAN XS TRUST	

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Cusip	Par Value	Description		
52109NAA8	10,014,000	LBSBC 2007-2 N2 NIM	LEHMAN BROTHERS SMALL BALANCE	
2177MCAC7	8,121,350	CORAL CP TRUST		
86363GAM6	10,928,000	SARM 2007-3 4A4	STRUCTURED ADJUSTABLE RATE MOR	
85538VAA5	10,000,000	NAA 2006-AF2 1A1	NOMURA ASSET ACCEPTANCE CORP	
86364XAC0	31,948,000	SASC 2007-BNC1 A3	STRUCTURED ASSET SECURITIES CO	
126670JP4	10,500,000	CWHL 2005-HYB9 CWHLMP	COUNTRYWIDE HOME LOAN MORTGAGE	
86365BAH6	18,524,000	SARM 2006-2 A3	STRUCTURED ADJUSTABLE RATE MOR	
39538WEG9	200,000,000	GPMP 2005-AR5 2X1	GREENPOINT MORTGAGE FUNDING TR	
52524HAE0	179,987,300	LXS 2007-4N 1AX	LEHMAN XS TRUST	
86363GAK0	13,418,000	SARM 2007-3 4A2	STRUCTURED ADJUSTABLE RATE MOR	
50180GAA9	8,008,000	LBSBC 2006-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	
52521NAL4	9,816,000	LMT 2007-6 2A2	LEHMAN MORTGAGE TRUST	
02150NAY9	182,805,122	CWALT 2007-AL1 XP	COUNTRYWIDE ALTERNATIVE LOAN T	
05948KYR4	8,293,000	BOAA 2005-3 2A1	BANC OF AMERICA ALTERNATIVE LO	
31771CR72	8,120,000	FINANCING CORP FICO		
61213EFP4	7,250,000	MONTANA ST HLTH FAC AUTH HOSP REV SAVRS DEACONESS N/A 03/09 MED CTR-C 9/4/91	RMD 4.15	02/15/2017
52522QBK7	30,512,000	LMT 2007-10 2B1	LEHMAN MORTGAGE TRUST	
31771DCF8	9,321,000	FINANCING CORP FICO		
501807AA9	7,898,000	LBSBC 2007-1 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	
86364DAH3	39,899,000	SARM 2007-7 2-A3	STRUCTURED ADJUSTABLE RATE MOR	
52520QBS2	16,974,000	LMT 2006-7 M	LEHMAN MORTGAGE TRUST	
74922HAB8	12,975,000	RALI 2007-QH1 A2	RESIDENTIAL ACCREDIT LOANS INC	
456610AB0	10,000,000	INDX 2006-AR15 A2	INDYMAC INDEX MORTGAGE LOAN TR	
50180JAR6	16,544,000	LBUBS 2007-C2 G	LB-UBS COMMERCIAL MORTGAGE TRU	
190749AU5	24,803,000	CWCI 2006-C1 H	CW CAPITAL COBALT LTD	
68275CAJ7	548,700,000	FB 2005-1 X	1345 AVENUE OF THE AMERICAS &	
41184UA99	26,206,000	HVMTL 2007-3 B1	HARBORVIEW MORTGAGE LOAN TRUST	
12668RAG3	188,685,000	CWALT 2006-QA19 XP	COUNTRYWIDE ALTERNATIVE LOAN T	
805564NL1	7,760,000	SAST 2003-2 AF5	SAXON ASSET SECURITIES TRUST	
45661EAC8	25,500,000	INDX 2006-AR2 1A2	INDYMAC INDEX MORTGAGE LOAN TR	
2177M1AF4	6,439,451	CORAL CP TRUST		
933638AG3	450,145,001	WAMU 2006-AR19 1XPP	WAMU MORTGAGE PASS THROUGH CER	
86364PAB9	35,751,000	SARM 2007-10 1A2	STRUCTURED ADJUSTABLE RATE MOR	
31771CY82	6,502,000	FINANCING CORP FICO		
86363LAM5	49,838,000	SARM 2007-4 1-A4	STRUCTURED ADJUSTABLE RATE MOR	
50180LAM2	1,007,111,098	LBUBS 2006-C1 X	LB-UBS COMMERCIAL MORTGAGE TRU	
52521PAA3	24,119,000	LSSCO 2007-1 M1	LEHMAN STRUCTURED SECURITIES C	
02660UAM2	10,000,000	AHMA 2006-3 3A2	AMERICAN HOME MORTGAGE ASSETS	
22942KAC4	10,000,000	CSMC 2006-7 1A3	CREDIT SUISSE MORTGAGE CAPITAL	
52521UAJ3	8,509,000	LBSBC 2007-3 M1	LEHMAN BROTHERS SMALL BALANCE	
52521YAM8	14,837,000	LMT 2007-8 3A2	LEHMAN MORTGAGE TRUST	
17310MAQ3	14,201,000	CGCMT 2006-C5 E	CITIGROUP COMMERCIAL MORTGAGE	
52522RAA8	6,600,000	LXS 2006 GP1 A1	LEHMAN XS TRUST	
31393LFK4	5,500,000	FSPC T-54 2A	FHLMC STRUCTURED PASS THROUGH	
59024VAF6	7,940,000	FFMER 2007-3 A2B	MERRILL LYNCH FIRST FRANKLIN M	
86358RSJ7	6,300,000	SASCO 01-21A B1 CMO SER 01	STRUC ASST SEC CRP	
12558MAG7	6,000,000	CITHE 2002-1 AF6	CIT GROUP HOME EQUITY LOAN TRU	
31771CS63	7,110,000	FINANCING CORP FICO		
86358RR68	7,378,000	SASCO 02-14A 2A1-1	STRUC ASST SEC CRP	
02660WAQ9	235,209,802	AHMA 2006-1 XA	AMERICAN HOME MORTGAGE ASSETS	
86362NAH3	23,691,000	SARM 2007-8 2A4	STRUCTURED ADJUSTABLE RATE MOR	
52521LAD6	13,140,000	LMT 2007-4 1A4	LEHMAN MORTGAGE TRUST	
86363GAN4	8,909,000	SARM 2007-3 4A5	STRUCTURED ADJUSTABLE RATE MOR	
20647TBQ3	5,125,000	CNFHE 2002-B A3	CONSECO FINANCE	
86364JAP2	11,714,000	SARM 2007-9 2-B1	STRUCTURED ADJUSTABLE RATE MOR	
45200KZ35	5,100,000	ILLINOIS HLTH FACS AU RV SAVRSPC 8/24/98 @ 100 ROCKFORD MEM HSP GRP B/E	RMD 3.50	08/15/2024
20646QJJ8	5,000,000	CNFHE 02-A A5	CONSECO FINANCE	
914460CE8	4,900,000	REGENTS OF THE UNIVERSITY OF MINNESOTA 03-A		
50180JAU9	19,987,000	LBUBS 2007-C2 K	LB-UBS COMMERCIAL MORTGAGE TRU	
87246AAL2	1,394,452,213	TIAA 2007-C4 X	TIAA RETAIL COMMERCIAL TRUST	
88241FAB8	5,000,000	OLCMT 2004-C3 A2	ONE LINCOLN STREET COMMERCIAL	
584631AW5	4,800,000	UNIVERSITY MEDICAL ASSOC-SAVRS		
05948XTD3	6,700,000	BOAMS 2003-H 1A1	BANC OF AMERICA MORTGAGE SECUR	
50180AAB0	5,000,000	LBSBN 2005-2A N2	LEHMAN BROTHERS SMALL BALANCE	
52109PBA2	19,095,000	LBUBS 2007-C8 K	LB-UBS COMMERCIAL MORTGAGE TRU	
86359DMU8	5,500,000	LEH XS 05-2 2A1A	LEHMAN XS TRUST MORTGAGE PASS	
52520SAJ9	59,021,000	LMT 2006-8 3A2	LEHMAN MORTGAGE TRUST	
86363GAE4	8,181,000	SARM 2007-3 2A2	STRUCTURED ADJUSTABLE RATE MOR	
86363XAG2	7,869,000	SARM 2007-5 2-A4	STRUCTURED ADJUSTABLE RATE MOR	
921798MD7	4,545,000	VMF 2002-B A3	VANDERBILT MORTGAGE FINANCE	
61745SAK6	5,000,000	MSC 2006-XLF G	MORGAN STANLEY CAPITAL I	
02146XAJ7	6,250,000	CWALT 2006-36T2 1A10	CWALT INC	
39539HAB6	6,000,000	GPMP 2006-AR8 1A1B	GREENPOINT MORTGAGE FUNDING TR	
86361JAU4	61,000,000	SARM 2006-8 3AS	STRUCTURED ADJUSTABLE RATE MOR	
86363NDU4	5,050,000	OPMAC 2006-1 1A1A	OPTEUM MORTGAGE ACCEPTANCE COR	
32052MAG6	357,044,000	FHAMS 2006-AA6 2A10	FIRST HORIZON ALTERNATIVE MORT	
52521UAM6	14,006,000	LBSBC 2007-3A M4	LEHMAN BROTHERS SMALL BALANCE	
52525BAT9	25,453,000	LXS 2007-16N M1II	LEHMAN XS TRUST	
86359BVG3	6,200,000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN FRN 20340725 SERIES# 8XS		
46628GAL3	5,845,000	JPALT 2006-A2 3A1	JP MORGAN ALTERNATIVE LOAN TRU	

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Cusip	Par Value	Description			
86364PAP8	7,607,000	SARM 2007-10 2-B1	STRUCTURED ADJUSTABLE RATE MOR		
86361JAG5	5,484,000	SARM 2006-8 2A2	STRUCTURED ADJUSTABLE RATE MOR		
93936MAD7	8,000,000	WMALT 2007-0A4 A1D	WASHINGTON MUTUAL MORTGAGE PAS		
93935NAF1	144,500,000	WMALT 2007-0A1 CX2P	WASHINGTON MUTUAL ALTERNATIVE		
86359DDZ7	6,541,000	SASC 2005-11H A3	STRUCTURED ASSET SECURITIES CO		
86363XAK3	10,253,000	SARM 2007-5 3-A2	STRUCTURED ADJUSTABLE RATE MOR		
39539KBD4	8,714,000	GPMF 2007-AR1 1A1B	GREENPOINT MORTGAGE FUNDING TR		
863579XT0	4,495,000	SARM 2005-18 9A1	STRUCTURED ADJUSTABLE RATE MOR		
31359UY74	224,633,055	FNR 98-65 65-11 CMO SER 85	FEDERAL NATL MTGE ASSN		
52521VAK6	11,264,000	LSBC 2007-2 M4	LEHMAN BROTHERS SMALL BALANCE		
525248AB6	18,706,000	LXS 2007-5H 1A2	LEHMAN XS TRUST		
52525DAG3	155,245,843	LXS 07-18N AX	LEHMAN XS TRUST		
92927BAG7	240,116,695	WAMU 2007-0A6 2XPP	WAMU MORTGAGE PASS THROUGH CER		
45680GAF7	14,599,000	INDX 2006-AR19 2A2	INDYMAC INDEX MORTGAGE LOAN TR		
86364YAT1	7,134,000	SARM 2007-11 B12	STRUCTURED ADJUSTABLE RATE MOR		
94986CAD6	8,018,000	WFMB 2007-AR4 B1	WELLS FARGO MORTGAGE BACKED SE		
52109RAJ0	370,377,153	LBUBS 2007-C7 XCL	LB-UBS COMMERCIAL MORTGAGE TRU		
39538CAB8	5,000,000	GPMF 2006-AR7 A1B	GREENPOINT MORTGAGE FUNDING TR		
86365BAB9	129,668,000	SARM 2006-2 A1X	STRUCTURED ADJUSTABLE RATE MOR		
31771CAG7	4,055,000	FINANCING CORP CPN FICO STRIPS	15 ZERO CPN INT PMT ON 9.65% 2019 BD	R/MD0000	03/07/2013
07386HNG0	5,000,000	BALTA 2004-12 1A1	BEAR STEARNS ALT-A TRUST		
50177AAP4	808,448,543	LBCMT 2007-C3 X	LB COMMERCIAL CONDUIT MORTGAGE		
45680LJX8	6,969,500	RAST 2005-A5 A1	RESIDENTIAL ASSET SECURITIZATI		
86361JAK6	35,704,000	SARM 2006-8 2AS	STRUCTURED ADJUSTABLE RATE MOR		
52521RAT8	8,851,239	LMT 2007-5 2A4	LEHMAN MORTGAGE TRUST		
52109PAY1	10,000,000	LBUBS 2007-C6 H	LB-UBS COMMERCIAL MORTGAGE TRU		
52109PAX3	8,513,000	LBUBS 2007-C6 G	LB-UBS COMMERCIAL MORTGAGE TRU		
781110XX1	8,153,955	RALI 2006-QS3 2AP	RESIDENTIAL ACCREDIT LOANS INC		
39538WGH5	15,000,000	GPMF 2006-AR2 3A3	GREENPOINT MORTGAGE FUNDING TR		
52524VBV0	66,551,000	LXS 07-15N M1-II	LEHMAN XS TRUST		
52109RAN1	10,000,000	LBUBS 2007-C7 H	LB-UBS COMMERCIAL MORTGAGE TRU		
46629RAL8	4,000,000	JPMCC 2006-FL2A H	JP MORGAN CHASE COMMERCIAL MOR		
45686GAB8	5,000,000	INDX 2006-AR14 1A1B	INDYMAC INDEX MORTGAGE LOAN TR		
45254NFG7	4,300,000	IMM 2003-8 2A1	IMPAC CMB TRUST		
52109RAL5	8,000,000	LBUBS 2007-C7 G	LB-UBS COMMERCIAL MORTGAGE TRU		
86363GAG9	5,562,000	SARM 2007-3 3A2	STRUCTURED ADJUSTABLE RATE MOR		
52523KAA2	3,700,000	LXS 2006-17 WF1-1	LEHMAN XS TRUST		
52524PAT9	25,978,000	LXS 2007-6 II-M1	LEHMAN XS TRUST		
803827AS3	12,500,000	SASCO NIM 2003-S A	SASCO		
86364JAB3	17,286,000	SARM 2007-9 1A2	STRUCTURED ADJUSTABLE RATE MOR		
12627HAT7	3,815,000	CSAB 2006-2 A1C	CSAB MORTGAGE BACKED TRUST		
584631AX3	3,000,000	12 C N/A DATE VS SAVERS-RAJCT NT OBLIG ACT/365 N/A 9/12/2008R/MD	5.536 05/15/2027		
59022QAE2	10,000,000	MLMI 2006-HE5 A2D	MERRILL LYNCH MORTGAGE INVESTO		
86359DAAS	42,375,000	SASC 2005-8 A	STRUCTURED ASSET SECURITIES CO		
92922FAW8	4,999,000	WAMU 2003-AR8 B3	WASHINGTON MUTUAL		
12543UJ11	8,976,000	CWHL 2006-15 M	COUNTRYWIDE HOME LOAN MORTGAGE		
78110HDE6	29,580,000	RALI 2003-QS10 A18	RESIDENTIAL ACCREDIT LOANS INC		
59020UEV3	3,134,053	MLCC 2004-HB1 A3	MLCC MORTGAGE INVESTORS INC		
50180YAA0	3,250,000	LBSBN 2006-3A N1	LEHMAN BROTHERS SMALL BALANCE		
50178AAT4	9,773,000	LBUBS 2007-C1 H	LB-UBS COMMERCIAL MORTGAGE TRU		
1248MGAK0	4,300,000	CBASS 2007-CB1 AF2	CREDIT-BASED ASSET SERVICING A		
93363TAL6	369,190,841	WAMU 2006-AR11 1XPP	WASHINGTON MUTUAL INC		
86364DAT7	5,100,000	SARM 2007-7 2-AS2	STRUCTURED ADJUSTABLE RATE MOR		
52525BAU6	23,544,000	LXS 2007-16N M2II	LEHMAN XS TRUST		
525248AC4	7,483,000	LXS 2007-5H 1APO	LEHMAN XS TRUST		
45661HAX5	9,196,000	INDX 2006-AR25 B2	INDYMAC INDEX MORTGAGE LOAN TR		
55275NAM3	5,000,000	MARM 2006-0A2 4A1A	MASTR ADJUSTABLE RATE MORTGAGE		
395383AY8	3,000,000	GPMH 2000-6 A2	GREENPOINT MANUFACTURED HOUSIN		
86364JAF4	290,870,000	SARM 2007-9 2-AX	STRUCTURED ADJUSTABLE RATE MOR		
66988UAE0	265,305,853	NMFT 2006-MTA1 X	NOVASTAR MORTGAGE-BACKED NOTES		
52519LAJ7	189,979,042	LMT 2006-1 AIO	LEHMAN MORTGAGE TRUST		
86365CAC5	3,319,439	SASC 2007-RF2 1A3	STRUCTURED ASSETS SECURITIES C		
93363QAF5	221,452,331	WAMU 2006-AR15 1XPP	WASHINGTON MUTUAL		
86362NAS9	6,054,000	SARM 2007-8 2B1	STRUCTURED ADJUSTABLE RATE MOR		
86358RUE5	3,380,000	SASCO 02-1A 3A1	STRUC ASST SEC CRP		
52522BAAS	2,750,000	LXS 2006-2N NIM A-3	LEHMAN XS TRUST		
86362NAJ9	247,444,000	SARM 2007-6 2-AX	STRUCTURED ADJUSTABLE RATE MOR		
52109RAQ4	9,000,000	LBUBS 2007-C7 J	LB-UBS COMMERCIAL MORTGAGE TRU		
939348AU2	9,896,000	WMALT 2007-HY2 2A4	WASHINGTON MUTUAL ALTERNATIVE		
61753JAO2	9,345,000	MSC1	MORGAN STANLEY CAPITAL I		
86361PAB2	9,438,000	SARM 2006-9 1-A2	STRUCTURED ADJUSTABLE RATE MOR		
52522UAU7	10,351,000	LMT 2006-2 B1	LEHMAN MORTGAGE TRUST		
07384MSJ2	3,000,000	BSARM 2002-11 1A2	BEAR STEARNS ADJUSTABLE RATE M		
45686EAF3	9,130,000	INDX 2007-AR5 3A2	INDYMAC INDEX MORTGAGE LOAN TR		
94985TBF4	5,510,149	WFMB 2007-3 A-PO	WELLS FARGO MORTGAGE BACKED SE		
07387QAN0	18,212,000	BALTA 2006-6 2A2	BEAR STEARNS ALT-A TRUST		
45680L2H1	3,000,000	INDX 2005-AR35 2A1	INDYMAC INDEX MORTGAGE LOAN TR		
525248BB5	121,568,400	LXS 2007-5H 3-AIO2	LEHMAN XS TRUST		
52521LBF0	4,320,000	LMT 2007-4 3A3	LEHMAN MORTGAGE TRUST		
86365BAL7	8,668,000	SARM 2006-2 B1	STRUCTURED ADJUSTABLE RATE MOR		

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Cusip	Par Value	Description			
525221KH9	2,500,000	LXS 2006-4N A1A	LEHMAN XS TRUST		
52520SAD2	5,000,000	LMT 2006-8 2A1	LEHMAN MORTGAGE TRUST		
52522XAP2	5,626,000	LMT 2007-9 B1	LEHMAN MORTGAGE TRUST		
78402KAB1	3,929,000	SASC 2007-BHC1 A2	STRUCTURED ASSET SECURITIES CO		
31771CCA1	2,404,000	FINANCING CORP FICO			
78116LBS2	3,000,000	RESIX 2004-C B8	RESIX FINANCE LTD CREDIT-LINKE		
86359DEM5	3,000,000	SASC05-9XS 1A3A	STRUCTURED ASSET SECURITIES CO		
749580AQ9	12,596,700	RFMSI 2007-S5 M1	RESIDENTIAL FUNDING MORTGAGE S		
68402CAD6	3,000,000	OOMLT 2006-2 2A3	OPTION ONE MORTGAGE LOAN TRUST		
31771CR31	2,159,000	FINANCING CORP FICO			
52520SAL4	21,651,000	LMT 2006-8 4A2	LEHMAN MORTGAGE TRUST		
52520MCQ4	12,110,296	LMT05-2 PAX	LEHMAN MORTGAGE TRUST		
784009AA0	13,700,000	SARMN 2005-16XS A	STRUCTURED ADJUSTABLE RATE MOR		
52524PBA9	22,713,000	LXS 2007-6 3A33	LEHMAN XS TRUST		
86364DAE0	128,788,102	SARM 2007-7 2-A1X	STRUCTURED ADJUSTABLE RATE MOR		
578433KT2	2,250,152	MARM 2004-3 3A3	MASTR ADJUSTABLE RATE MORTGAGE		
930668BM5	2,000,000	CAROLINA POWER AND LIGHT 2000			
06050AAJ2	11,648,230	BOAA 2008-8 XIO	BANC OF AMERICA ALTERNATIVE LO		
86364APC7	236,337,000	SARM 2007-10 1-AX	STRUCTURED ADJUSTABLE RATE MOR		
863572UX9	2,800,000	SASC 98-08 A-3 CMO SERIES 98-8	STRUCTURED ASSET SECS CORP		
86358RUC9	3,280,000	SASCO 02-1A 2A1	STRUCTURED ASSET SECS CO		
12545CBC3	12,675,000	CWHL07-10 M	COUNTRYWIDE HOME LOANS INC		
07386HKS9	2,800,000	BALTA 2004-8 1A	BEAR STEARNS ALT-A TRUST		
86361QAR5	4,911,000	SARM 2006-10 B1II	STRUCTURED ADJUSTABLE RATE MOR		
52521RCW9	6,032,000	LMT 2007-5 1B1	LEHMAN MORTGAGE TRUST		
86361PAL0	154,658,691	SARM 2006-9 II-AX	STRUCTURED ADJUSTABLE RATE MOR		
781150AC5	2,160,000	RLT 2008-AH1 M1	RESIDENTIAL LOAN TRUST		
86359B4V0	3,000,000	SASC05-4XS 1-A4B	STRUCTURED ASSET SECURITIES CO		
52521DA00	2,439,000	LMT 2007-2 1A1	LEHMAN MORTGAGE TRUST		
52521VAL6	6,259,000	LBSBC 2007-2 M5	LEHMAN BROTHERS SMALL BALANCE		
86362DAC8	2,402,209	SASC 2008-RF1 AO	STRUCTURED ASSET SECURITIES CO		
86364GAE3	4,114,000	SASCO 2007-TC1 M3	STRUCTURED ASSET SECURITIES CO		
78113WAJ2	9,511,000	RAST 2007-A3 B1	RESIDENTIAL ASSET SECURITIZATI		
52523KAF1	2,837,000	LXS 2006-17 WF3-3	LEHMAN XS TRUST		
46825YBL6	123,967,488	JPMCC 2004-LN2 X1	JP MORGAN CHASE COMMERCIAL MOR		
02680TBL6	2,496,000	AHM 04-3 II-A	AMERICAN HOME MORTGAGE INVESTM		
863581AD6	97,843,000	SARM 2006-6 1AX	STRUCTURED ADJUSTABLE RATE MOR		
254839UE1	1,750,000	DISTRICT COLUMBIA REV SAVRS	RFDG-UNIV-GEORGETOWN-SER A	N/A 09/09/2008	R/M/D 3.30 04/01/2021
86363PAB0	99,551,902	SASC 2007-3 1A2	STRUCTURED ASSET SECURITIES CO		
46830GAC9	2,325,000	JPMMT 2007-A1 2A1	JP MORGAN MORTGAGE TRUST		
86363CAB9	95,760,000	SASC07-2 1A2	STRUCTURED ASSET SECURITIES CO		
86363XAH0	149,940,000	SARM 2007-5 2-AX	STRUCTURED ADJUSTABLE RATE MOR		
78113NAR4	3,798,297	RAST 2006-A7CB PO	RESIDENTIAL ASSET SECURITIZATI		
86364YAL8	5,797,000	SARM 2007-11 M1	STRUCTURED ADJUSTABLE RATE MOR		
81743PDX1	2,480,000	SEMT 2003-8 A1	SEQUOIA MORTGAGE TRUST		
52524MAS8	156,370,000	LXS 2007-9 WFIO	LEHMAN XS TRUST		
52525AAE4	10,090,000	LXS 2007-20N M1	LEHMAN XS TRUST		
863579AH1	2,751,000	SARM 2004-13 B4	STRUCTURED ADJUSTABLE RATE MOR		
52522CAB9	2,400,000	LXS 06-14N 1-A1B	LEHMAN XS TRUST		
02680TAV5	2,000,000	AHM 04-2	AMERICAN HOME MORTGAGE INVESTM		
31771CTF2	2,121,000	FINANCING CORP FICO			
94983KAJ8	1,111,112,000	WFMB06-AR2 II-AIO	WELLS FARGO MORTGAGE BACKED SE		
52524PAU6	21,393,000	LXS 2007-8 II-M2	LEHMAN XS TRUST		
52521TAS6	1,850,000	LBFR 2006-LLFA E	LEHMAN BROTHERS FLOATING RATE		
78112BUD0	2,038,000	GMACM 2005-AR4 1A	GMAC MORTGAGE CORP LOAN TRUST		
648842BB6	1,500,000	BROOKLYN UNION GAS A1			
525229AJ9	10,000,000	LXS 2006-10N M1	LEHMAN XS TRUST		
52521NAC4	2,580,000	LMT 2007-8 1A3	LEHMAN MORTGAGE TRUST		
86364YAU8	3,075,000	SARM 2007-11 B22	STRUCTURED ADJUSTABLE RATE MOR		
525221AV9	2,160,000	LEH XS 05-3 3A3B	LEHMAN XS TRUST MORTGAGE PASS		
86364JAC1	172,861,000	SARM 2007-9 1AX	STRUCTURED ADJUSTABLE RATE MOR		
52109RAS0	6,000,000	LBUBS 2007-C7 K	LB-UBS COMMERCIAL MORTGAGE TRU		
46829CAU1	2,454,000	JPMMT 2008-A5 6A2	JP MORGAN MORTGAGE TRUST		
52521YAU0	15,675,309	LMT 2007-6 AX2	LEHMAN MORTGAGE TRUST		
07386HF71	1,905,000	BALTA 2008-2 23A1	BEAR STEARNS ALT-A TRUST		
86358DAF5	3,253,000	SARM 2008-1 A32	STRUCTURED ADJUSTABLE RATE MOR		
52521RCM1	2,677,970	LMT 2007-5 10A5	LEHMAN MORTGAGE TRUST		
46830EAQ3	5,000,000	JPMCC 2008-CB17 H	JP MORGAN CHASE COMMERCIAL MOR		
86360MAB0	75,000,000	SASC08-8 1A2	STRUCTURED ASSET SECURITIES CO		
52522DA09	1,600,000	LXS 06-16N 1-A1A	LEHMAN XS TRUST		
86364JAT4	1,722,000	SARM 2007-9 2-B4	STRUCTURED ADJUSTABLE RATE MOR		
86360JAG6	2,726,000	SAMI 2006-AR5 2A3	STRUCTURED ASSET MORTGAGE INVE		
86361PAD8	90,080,435	SARM 2006-9 1-PAX	STRUCTURED ADJUSTABLE RATE MOR		
160900HX7	1,300,000	UNIVERSITY MED CHARLESTON A	SAVRS		
86362RAE1	132,080,924	SARM 2006-12 2AX	STRUCTURED ADJUSTABLE RATE MOR		
52525FAH6	6,614,000	LMT 2008-6 B1	LEHMAN MORTGAGE TRUST		
31392ES84	1,250,000	FNW02-W10 A4	FANNIEMAE WHOLE LOAN		
46828UAJ7	5,079,900	JPALT 2008-A3 3A2	JP MORGAN ALTERNATIVE LOAN TRU		
86360VAB0	75,000,000	SASC 2006-8 1A2	STRUCTURED ASSET SECURITIES CO		
02680VAE8	1,825,000	AHMA 2005-1 3A11	AMERICAN HOME MORTGAGE ASSETS		

**Schedule A**

Cusip	Par Value	Description
52525BAJ1	7,383,000	LXS 2007-16N M11 LEHMAN XS TRUST
863592AU5	1,867,000	SASC 2006-RF3 2B1 STRUCTURED ASSET SECURITIES CO
86359SE8	1,850,000	SASCO 01-21A 1A-1 CMO SER 01 STRUC ASST SEC CRP
52524LAH4	73,154,780	LXS 2007-2N 3AX LEHMAN XS TRUST
12689EBX3	1,744,500	CWALT 03-19 B3 COUNTRYWIDE ALTER LOAN TRUST
86360NAM4	91,262,000	SARM 2006-5 2AX STRUCTURED ADJUSTABLE RATE MOR
86364YAM8	4,923,000	SARM 2007-11 M2 STRUCTURED ADJUSTABLE RATE MOR
172921AA8	1,163,000	CMSI 87-01 A1 CMO SER 87-01 CITICORP MORTGAGE SECS INC
52524VAS8	18,552,000	LXS 07-15N 4-A2B LEHMAN XS TRUST
86358RZH9	1,500,000	SASCO 02-16A 4A-2 STRUC ASST SEC CRP
86363LAE3	6,500,000	SARM 2007-4 M-3 STRUCTURED ADJUSTABLE RATE MOR
938335N88	1,500,000	WAMU 2002-AR1 1A1 WASHINGTON MUTUAL MTGE SEC
52521YAT3	9,099,953	LMT 2007-8 AX1 LEHMAN MORTGAGE TRUST
126870YG7	1,143,091	CWL 2006-5 2A2 COUNTRYWIDE ASSET-BACKED CERTI
52521LBK9	16,800,000	LMT 2007-4 B1 LEHMAN MORTGAGE TRUST
04542BCJ9	1,520,000	ABFC 2003-AHL1 A1 ASSET BACKED FUNDING CERTIFICA
52522QBG8	4,154,000	LMT 2007-10 1B1 LEHMAN MORTGAGE TRUST
86363GAF1	1,480,000	SARM 2007-3 3A1 STRUCTURED ADJUSTABLE RATE MOR
52524VBW8	26,114,000	LXS 07-15N M2-II LEHMAN XS TRUST
86359DKT3	3,000,000	LEH XS 05-1 3A3A LEHMAN XS TRUST MORTGAGE PASS
86358LDY2	2,000,000	SAMI 2004-AR5 1A2 STRUCTURED ASSET MORTGAGE INVE
86359LAA7	1,500,000	SAMI 2003-AR4 A1 STRUCTURED ASSET MORTGAGE INVE
863579EG9	1,458,000	SARM 2004-16 1A2 STRUCTURED ADJUSTABLE RATE MOR
86364JAR8	1,378,000	SARM 2007-9 2-B3 STRUCTURED ADJUSTABLE RATE MOR
86359BDC2	1,427,000	SASCO 2003-35 B4 STRUCTURED ASSET SEC CORP
86358RXV4	7,873,000	SASCO 02-AL1 B-5 CMO SER 02 STRUC ASST SEC CRP
86361JAE0	311,771,000	SARM 2006-8 1-AX STRUCTURED ADJUSTABLE RATE MOR
31771CBY0	1,075,000	FICO SERIES 1
80372TAB4	2,500,000	SARM 2005-19XS NIM2 A-2 STRUCTURED ADJUSTABLE RATE MOR
03832LKN0	1,000,000	C/P APRECO INC 4.2
86363PAE4	59,050,363	SASC 2007-3 2A2 STRUCTURED ASSET SECURITIES CO
52524YAX1	7,378,000	LXS 07-12N 2-M1 LEHMAN XS TRUST
86358EAL0	1,500,000	SAIL 2003-BC2 A3 SAIL
52525BAK8	8,016,000	LXS 2007-16N M2I LEHMAN XS TRUST
31392GV79	953,142	FNGT 2002-T19 A4 FANNIE MAE
76113HAD8	1,215,534	RAST 06-A13 PO RESIDENTIAL ASSET SECURITIZATI
86359WAC9	20,000,000	SASC 2006-S3 M1 STRUCTURED ASSET SECURITIES CO
930868BQ6	950,000	CAROLINA POWER AND LIGHT 2000
639672XJ8	950,000	NEBRASKA INVT FIN AUTH-SFMR P/C 09/09/08 @ 100 RMD 3.60 03/17/2026
86364DAG5	43,184,941	SARM 2007-7 2-A2X STRUCTURED ADJUSTABLE RATE MOR
86358DAL2	5,266,000	SARM 2008-1 B1 STRUCTURED ADJUSTABLE RATE MOR
073879V21	1,000,000	BSABS 2005-CL1 A2 BEAR STEARNS ASSET BACKED SECU
05946XRV7	1,300,000	BAFC 2005-B 2A1 BANC OF AMERICA FUNDING CORP
52522QBE1	6,608,012	LMT 2007-10 AX1 LEHMAN MORTGAGE TRUST
94963KAP4	8,442,000	WFMB 2006-AR2 B5 WELLS FARGO MORTGAGE BACKED SE
52521JAF6	4,636,000	LMT 2007-3 B1 LEHMAN MORTGAGE TRUST
52520CAZ8	3,929,000	LMT 2006-3 B3 LEHMAN MORTGAGE TRUST
52525BAV4	13,362,000	LXS 2007-16N M3II LEHMAN XS TRUST
45254TPX6	1,300,000	IMSA 2004-3 1A4 IMPAC SECURED ASSETS CMN OWNER
31392FDE4	940,000	FNGT 2002-T16 A4 FANNIEMAE GRANTOR TRUST
22822RAJ9	1,000,000	CCI 2006-1A C CROWN CASTLE TOWERS LLC
22540VFQ0	1,000,000	CSFB 01-26 5A1 CS FIRST BOSTON MTGE SEC CORP
52521LBG8	1,200,000	LMT 2007-4 4A1 LEHMAN MORTGAGE TRUST
52519BAB8	2,168,574	LMT 2007-7 AP1 LEHMAN MORTGAGE TRUST
86361JAC4	67,925,000	SARM 2006-8 1-A2X STRUCTURED ADJUSTABLE RATE MOR
86958TJS7	900,000	C/P SVENSKA HANDELSBANKEN INC
251510DH3	1,420,000	DBALT 2005-2 1A1 DEUTSCHE ALT-A SECURITIES INC
76113ACA7	1,420,000	RASC 2006-EMX3 A3 RESIDENTIAL ASSET SECURITIES C
07386HCH2	1,500,000	BALTA 2003-3 3A BEAR STEARNS ALT-A TRUST
12689GHY0	1,220,000	CWHL 2004-29 1A1 COUNTRYWIDE HOME LOAN MORTGAGE
161542CP8	1,000,000	CFLAT 2003-C1 1A5 CHASE FUNDING LOAN ACQUISITION
743873AM3	1,550,000	PFMLT 2004-1 1A3 PROVIDENT FUNDING MORTGAGE LOA
05570GAW3	75,129,000	BNCMT 2007-4 A3B BNC MORTGAGE LOAN TRUST
806907AJ2	645,000	UNION ELECTRIC SAVRS
57643LQU3	1,200,000	MABS 2006-HE1 A4 MASTR ASSET BACKED SECURITIES
313586QR3	1,000,000	FEDERAL NATIONAL MTGE ASSOC
86362UAF1	144,583,369	SARM 2007-2 2AX STRUCTURED ADJUSTABLE RATE MOR
94963VAH8	1,000,000	WFMB 2006-AR8 2A3 WELLS FARGO MORTGAGE BACKED SE
45660LMV8	1,000,000	INDX 2005-AR9 1A1 INDYMAC INDEX MORTGAGE LOAN TR
46628GAF6	1,100,000	JPALT 2006-A2 2A1 JP MORGAN ALTERNATIVE LOAN TRU
863579SH2	1,310,000	SARM 2005-5 A3 STRUCTURED ADJUSTABLE RATE MOR
86362TAH0	60,254,000	SARM 2007-1 2AX STRUCTURED ADJUSTABLE RATE MOR
254839YY3	800,000	GEORGETOWN UNIVERSITY TAX-EXEMPT
75406VAD5	1,800,000	RASC 2006-KS5 A4 RESIDENTIAL ASSET SECURITIES C
86359BKB6	1,100,000	SARM 2004-3AC A2 STRUC ADJUSTABLE RATE MTG
52524TAG9	30,342,000	LXS 2007-8H M1 LEHMAN XS TRUST
86360MAD6	65,000,000	SASC06-6A 2A2 STRUCTURED ASSET SECURITIES CO
02148WAA8	15,350,000	CWALN 2006-OC8 N COUNTRYWIDE ALTERNATIVE LOAN T
39538RAF8	3,307,000	GPMF 2005-AR1 M1 GREENPOINT MORTGAGE FUNDING TR
76116LBU7	1,250,000	RESIX RESIX FINANCE LTD CREDIT-LINKE

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Cusip	Par Value	Description			
86365BAN3	2,222,000	SARM 2006-2 B3	STRUCTURED ADJUSTABLE RATE MOR		
86364YAV6	1,845,000	SARM 2007-11 B32	STRUCTURED ADJUSTABLE RATE MOR		
86362RAF8	74,821,943	SARM 2006-12 2PAX	STRUCTURED ADJUSTABLE RATE MOR		
86364GAF0	1,879,000	SASCO 2007-TC1 M4	STRUCTURED ASSET SECURITIES CO		
452001ZP8	750,000	ILLINOIS COLLEGE OF OPTOMETRY SAVRS			
59445RL72	750,000	C/P MICHIGAN CONSOLIDATED GAS			
94980KAK6	1,608,215	WFMB 2004-4 APO	WELLS FARGO MORTGAGE BACKED SE		
78114GAH0	1,480,000	RAST06-A16 2A2	RESIDENTIAL ASSET SECURITIZATI		
52525DAL2	8,265,000	LXS 2007-16N M2	LEHMAN XS TRUST		
93088BL7	725,000	CAROLINA POWER AND LIGHT 2000			
52525BAZ5	15,908,000	LXS 2007-16N M7II	LEHMAN XS TRUST		
86361BAL1	74,832,000	SARM 2006-7 4AX	STRUCTURED ADJUSTABLE RATE MOR		
92977YAA9	1,000,000	WMLT 2005-A 1A1	WACHOVIA MORTGAGE LOAN TRUST L		
45680LQG6	1,000,000	INDX 2005-AR5 1A1	INDYMAC INDEX MORTGAGE LOAN TR		
52524YBG7	4,208,000	LXS 07-12N 3-M1	LEHMAN XS TRUST		
658198RC8	700,000	EASTERN PWR OF NORTH CAROLINA-SAVRS 144A-PRIV PLMT			
52520MEC3	6,276,090	LMT 2005-3 2A4	LEHMAN MORTGAGE TRUST		
86359BTF8	800,000	SARM 2004-6 5A1	STRUCTURED ADJUSTABLE RATE MOR		
94981BA49	1,000,000	WFMB 2004-T A1	WELLS FARGO MORTGAGE BACKED SE		
94985TAL2	2,688,679	WFMB 2007-3 1A11	WELLS FARGO MORTGAGE BACKED SE		
87804AAW2	5,235,000	TBW 2006-3 B4	TBW MORTGAGE BACKED PASS THROU		
52524PAQ5	30,900,000	LXS 2007-6 M1	LEHMAN XS TRUST		
525222AC9	11,000,000	LXSN 2005-4 A	LEHMAN XS NET INTEREST MARGIN		
007036EW2	1,088,000	ARMT 2004-5 7A2	ADJUSTABLE RATE MORTGAGE TRUST		
182362FR3	650,000	CHATTANOOGA TN			
89380EL34	650,000	C/P TRANSOCCEAN INC			
863581AL8	5,040,000	SARM 2006-6 B1I	STRUCTURED ADJUSTABLE RATE MOR		
52525BAX0	12,726,000	LXS 2007-16N M5II	LEHMAN XS TRUST		
52521PAJ4	5,268,000	LSSCO 2007-1 M9	LEHMAN STRUCTURED SECURITIES C		
52521HCC5	2,209,000	LMT 2006-9 B5	LEHMAN MORTGAGE TRUST		
94984MAT1	157,097,000	WFMB 2006-AR14 3A3	WELLS FARGO MORTGAGE BACKED SE		
52525LAE0	20,797,000	LXS 2007-14H M1	LEHMAN XS TRUST		
32052MAJ0	1,041,000	FHAMS 2006-AA6 3A2	FIRST HORIZON ALTERNATIVE MORT		
525198BV9	5,778,713	LMT 2007-7 AX2	LEHMAN MORTGAGE TRUST		
525237AZ6	7,805,000	LXS 2007-10H II-M4	LEHMAN XS TRUST		
07364MSH6	800,000	BSARM 2002-11 1A1	BEAR STEARNS ADJUSTABLE RATE M		
61915RAU0	875,000	MHL 2005-5 A1	MORTGAGEIT TRUST		
52520SAU4	2,130,000	LMT 2006-8 B5	LEHMAN MORTGAGE TRUST		
61915RBA3	2,000,000	MHL 2005-5 B	MORTGAGEIT TRUST		
863911AK9	748,000	SASC 2006-RF4 B3	SASCO LLC		
52525AAF1	5,045,000	LXS 2007-20N M2	LEHMAN XS TRUST		
172921AL2	640,000	CMSI 1987-10 A1 CMO SER 87-10 CITICORP MORTGAGE SECURITIES			
52521PAG0	4,480,000	LSSCO 2007-1 M7	LEHMAN STRUCTURED SECURITIES C		
31393XFZ5	585,000	FNGT 2004-T1 2A	FANNIE MAE		
525248AK6	12,323,000	LXS 2007-5H IM1	LEHMAN XS TRUST		
17307GJX7	600,000	CMLTI 2004-HYB3 1A	CITIGROUP MORTGAGE LOAN TRUST		
52524GAP7	10,995,000	LXS 2007-7N M3	LEHMAN XS TRUST		
52524YAY9	5,823,000	LXS 07-12N 2-M2	LEHMAN XS TRUST		
45254NQG5	800,000	IMM 2005-8 1A1	IMPAC CMB TRUST		
320278AC8	1,000,000	FFML 2006-FF8 IIA3	FIRST FRANKLIN MORTGAGE LOAN A		
32028HAD5	1,000,000	FIRST FRANKLIN MORTGAGE LOAN TRUST MTGPC/SERIES	2006-FF10A4-VAR RATE	R/MD 2.8219	07/25/2036
53127TKF9	550,000	C/P LIBERTY STREET FNDING CORP			
12667G522	730,000	CWALT 2005-43 4A1	COUNTRYWIDE ALTERNATIVE LOAN T		
86363LAF0	2,708,000	SARM 2007-4 M-4	STRUCTURED ADJUSTABLE RATE MOR		
863911AJ2	855,000	SASC 2006-RF4 B2	SASCO LLC		
05949AXG0	750,000	BOAMS 2004-K 2A1	BANC OF AMERICA MORTGAGE SECUR		
65528XKA0	528,000	C/P NOKIA CORPORATION			
863582AJ0	832,000	SASC 2006-RF3 1B2	STRUCTURED ASSET SECURITIES CO		
52524VBP3	8,573,000	LXS 07-15N M3-I	LEHMAN XS TRUST		
863578JF8	69,844,000	SARM04-19 1A2X	STRUCTURED ADJUSTABLE RATE MOR		
12669G9K2	705,000	CWHL 2005-HYB5 4A1	COUNTRYWIDE HOME LOAN MORTGAGE		
52520MBY8	1,000,000	LMT 2005-2 3A1	LEHMAN MORTGAGE TRUST		
52520UAB1	50,456,617	LMT 2006-3 A2	LEHMAN MORTGAGE TRUST		
86363XAT4	8,203,000	SARM 2007-5 B1-II	STRUCTURED ADJUSTABLE RATE MOR		
86359BGB1	695,000	SARM 2004-1 3A1	STRUCTURED ADJUSTABLE RATE MTG		
45680JMS	575,000	INABS 2005-D AII3	INDYMAC RESIDENTIAL ASSET BACK		
849842CE9	500,000	BROOKLYN UNION GAS SERIES D SAVRS			
80584TK84	500,000	C/P SCALDIS CAPITAL LLC 4.2			
32051GEN1	850,000	FHASI 2004-AR7 2A2	FIRST HORIZON ASSET SECURITIES		
863592AH4	832,000	SASC 2006-RF3 1B1	STRUCTURED ASSET SECURITIES CO		
52522QBF8	3,324,112	LMT 2007-10 AX3	LEHMAN MORTGAGE TRUST		
31392JYJ2	500,000	FNW 2003-W3 1-A4	FANNIE MAE		
31392MH39	450,000	FSPC 2002-T42 A5	FSPC		
12669B2W1	680,000	CWHL 2001-HYB1 1A1	COUNTRYWIDE HOME LOAN MORTGAGE		
161546GJ9	500,000	CFAB 2003-5 1A4	CHASE FUNDING MTGE LN ASSETBK		
52520QBX1	1,509,000	LMT 2006-7 B5	LEHMAN MORTGAGE TRUST		
52522QBL5	7,828,000	LMT 2007-10 2B2	LEHMAN MORTGAGE TRUST		
86362NAK6	8,304,000	SARM 2007-8 M1	STRUCTURED ADJUSTABLE RATE MOR		
86361JBC3	270,079,000	SARM 2006-8 4-AX	STRUCTURED ADJUSTABLE RATE MOR		
86356RYX9	832,000	SASCO 2002-5A 3A	STRUC ASST SEC CRP		

**Schedule A**

<b>Cusip</b>	<b>Per Value</b>	<b>Description</b>
86361AAE9	711,000	SASC 2006-RF2 B3 STRUCTURED ASSET SECURITIES CO
78110HT90	840,000	RALI 2005-QA2 NB2 RESIDENTIAL ACCREDIT LOANS INC
52525PAG8	8,095,000	LXS 2007-17H M4 LEHMAN XS TRUST
86363LAG8	3,521,000	SARM 2007-4 M-5 STRUCTURED ADJUSTABLE RATE MOR
52521RAA9	2,752,024	LMT 2007-5 AX1 LEHMAN MORTGAGE TRUST
61753VAB8	525,000	MSAC 2007-HE4 A2A MORGAN STANLEY ABS CAPITAL I
04012MAP4	500,000	ARSI 2008-M1 A2B ARGENT SECURITIES INC
52524GAT9	10,995,000	LXS 2007-7N M7 LEHMAN XS TRUST
52522HAM4	1,503,000	LXS 2006-8 3A4 LEHMAN XS TRUST
74923PAB9	1,000,000	RAMP 2007-RZ1 A2 RESIDENTIAL ASSET MORTGAGE PRO
863911AF0	2,494,103	SASC 2006-RF4 2AX SASCO LLC
36185MBL5	620,000	GMACM 2005-AR6 3A1 GMAC MORTGAGE CORP LOAN TRUST
525229BD1	2,710,000	LXS 2006-10N 2A1 LEHMAN XS TRUST
22541SDT2	454,141	CSFB 2004-AR3 3A1 CS FIRST BOSTON MORTGAGE SECUR
32052MAB7	788,000	FHAMS 2006-AA6 1A2 FIRST HORIZON ALTERNATIVE MORT
31394ABY7	400,000	FNW04-W12 1-A-1 FANNIE MAE
52524TAH7	21,913,000	LXS 2007-8H M2 LEHMAN XS TRUST
86358RDJ2	535,000	SASCO 01-SB1-A5 CMO SER 01-SB1STRUCTURED ASSET SECS CO
52520SAV2	2,130,000	LMT 2006-8 B6 LEHMAN MORTGAGE TRUST
881561XJ6	440,000	TMTS 2005-14HE AF2 TERWIN MORTGAGE TRUST
36185NKR6	500,000	GMACM 2003-GH1 A5 GMAC MORTGAGE CORP LOAN TRUST
758950FZ6	500,000	RAMC 2005-4 A5 RENAISSANCE HOME EQUITY LOAN T
86358RP88	565,000	SASCO 2002-11A 2A-1 STRUC ASST SEC CRP
52524GAG5	10,995,000	LXS 2007-7N M4 LEHMAN XS TRUST
52524PAR3	26,045,000	LXS 2007-6 M2 LEHMAN XS TRUST
52524GAS1	10,995,000	LXS 2007-7N M6 LEHMAN XS TRUST
863582AV3	868,000	SASC 2006-RF3 2B2 STRUCTURED ASSET SECURITIES CO
525237AX1	4,820,000	LXS 2007-10H II-M2 LEHMAN XS TRUST
52524GAR3	10,995,000	LXS 2007-7N M5 LEHMAN XS TRUST
94983KAC3	600,000	WFMB 2006-AR2 2A1 WELLS FARGO MORTGAGE BACKED SE
86358ADL4	500,000	SASCO 02-23 A7 STRUCTURED ASSET SEC CORP
362341RX9	600,000	GSR 2005-AR6 2A1 GSR MORTGAGE LOAN TRUST
45888WAP2	2,005,000	INDX 2007-FLX1 M6 INDYMAC INDEX MORTGAGE LOAN TR
52525FAJ2	2,792,000	LMT 2006-8 B2 LEHMAN MORTGAGE TRUST
86362HAN3	1,804,000	SARM 2006-11 M7 STRUCTURED ADJUSTABLE RATE MOR
02147BAJ4	1,000,000	CWALT 2007-7T2 A9 COUNTRYWIDE ALTERNATIVE LOAN T
39538LAV3	3,000,000	GPMF 2007-AR2 2M1 GREENPOINT MORTGAGE FUNDING TR
78113XAL5	2,806,000	RAST08-A12 B4 RESIDENTIAL ASSET SECURITIZATI
52524PAV4	7,841,000	LXS 2007-6 II-M3 LEHMAN XS TRUST
52524HAP5	10,000,000	LXS 2007-4N M2 LEHMAN XS TRUST
52525PAF8	6,687,000	LXS 2007-17H M3 LEHMAN XS TRUST
05523QAA7	7,790,000	BAFCN 2007-1 N1 BANC OF AMERICA FUNDING CORP N
02147JAQ1	2,850,000	CWALT 2008-46 B1 CWALT
525237BB8	4,591,000	LXS 2007-10H II-M6 LEHMAN XS TRUST
52522XAM9	1,154,888	LMT 2007-9 AP LEHMAN MORTGAGE TRUST
55271SAC8	18,750,000	MANM 2006-6 MASTR ALTERNATIVE NIM
12545CBD1	3,900,000	CWHL07-10 B1 COUNTRYWIDE HOME LOANS INC
52524PBW3	7,841,000	LXS 2007-6 II-M4 LEHMAN XS TRUST
125438AA9	511,000	CWHL 2007-HYB2 1A COUNTRYWIDE HOME LOAN MORTGAGE
86358AMW0	510,000	SASCO 2003-6A 4-A1 STRUC ASST SEC CORP
52525PAH4	6,687,000	LXS 2007-17H M5 LEHMAN XS TRUST
86358RUH8	500,000	SASCO 02-1A 4A STRUC ASST SEC CRP
17311QAL4	1,500,000	CGCMT 2007-C8 J CITIGROUP COMMERCIAL MORTGAGE
86359BTJ0	804,000	SARM 2004-6 5A4 STRUCTURED ADJUSTABLE RATE MOR
94979TAA4	525,000	WFMB 2004-H A1 WELLS FARGO MORTGAGE BACKED SE
52524HAT7	10,822,000	LXS 2007-4N M6 LEHMAN XS TRUST
86358DAM0	2,477,000	SARM 2006-1 B2 STRUCTURED ADJUSTABLE RATE MOR
52525BAL6	4,841,000	LXS 2007-16N M3I LEHMAN XS TRUST
52524HAS9	10,822,000	LXS 2007-4N M5 LEHMAN XS TRUST
05949AHA1	575,000	BOAMS 2004-E 2A6 BANC OF AMERICA MORTGAGE SECUR
78111XG72	485,000	RFMSI 2006-SA1 1A1 RESIDENTIAL FUNDING MORTGAGE S
52524HAU4	10,822,000	LXS 2007-4N M7 LEHMAN XS TRUST
52522QBH4	1,888,000	LMT 2007-10 1B2 LEHMAN MORTGAGE TRUST
86363GAP9	53,418,000	SARM 2007-3 4-AX STRUCTURED ADJUSTABLE RATE MOR
45888NQ24	485,000	INDX04-AR4 1A INDYMAC INDEX MORTGAGE LOAN TR
52522XAO0	1,562,000	LMT 2007-9 B2 LEHMAN MORTGAGE TRUST
021487AG0	2,976,000	CWALT 06-15CB B2 COUNTRYWIDE ALTERNATIVE LOAN T
23245GAA9	400,000	CWALT 2006-OC9 A1 CWALT
749580AR7	3,149,000	RFMSI 2007-S5 M2 RESIDENTIAL FUNDING MORTGAGE S
52520RAQ5	1,991,000	LMT 2006-4 1B2 LEHMAN MORTGAGE TRUST
86364YAN4	1,841,000	SARM 2007-11 M3 STRUCTURED ADJUSTABLE RATE MOR
75114TAK7	787,795	RALI 2006-QS5 AP RESIDENTIAL ACCREDIT LOANS INC
78113WAG8	819,861	RAST 2007-A3 AP RESIDENTIAL ASSET SECURITIZATI
86358DAN8	1,704,000	SARM 2006-1 B3 STRUCTURED ADJUSTABLE RATE MOR
86361AAF6	553,000	SASC 2006-RF2 B4 STRUCTURED ASSET SECURITIES CO
86364CAQ5	6,773,000	SARM07-6 B1-I1 STRUCTURED ADJUSTABLE RATE MOR
52521NAP5	6,934,000	LMT 2007-6 B1 LEHMAN MORTGAGE TRUST
52521NAM2	934,444	LMT 2007-6 AP LEHMAN MORTGAGE TRUST
17025TBU4	4,151,700	CWHL 2007-15 B2 COUNTRYWIDE HOME LOANS INC
32052MAK7	15,484,000	FHAMS 2006-AA6 3A1O FIRST HORIZON ALTERNATIVE MORT

**Schedule A**

Cusip	Par Value	Description		
525248BD1	10,063,000	LXS 2007-5H II-M2	LEHMAN XS TRUST	
88157VAD9	5,115,000	TMTS 2007-8ALT M1	TERWIN MORTGAGE TRUST	
52521LBL7	7,638,000	LMT 2007-4 B2	LEHMAN MORTGAGE TRUST	
12689FJD6	425,000	CWHL 2003-80 2A1	COUNTRYWIDE HOME LOANS	
921798ME5	305,000	VMF 2002-B A4	VANDERBILT MORTGAGE FINANCE	
864273BH7	300,000	ORANGE COUNTY TRANSPORTATION AUTH 1ST -SAVRS		
86363LAH6	2,708,000	SARM 2007-4 M-8	STRUCTURED ADJUSTABLE RATE MOR	
52523KBE3	3,107,000	LXS 2006-17 WF-M4	LEHMAN XS TRUST	
52525BAQ5	5,906,000	LXS 2007-16N M7I	LEHMAN XS TRUST	
863578AN9	2,361,042	SASC05-5 4-AX	STRUCTURED ASSET SECURITIES CO	
525249AG3	12,268,000	LXS 2007-11 M1	LEHMAN XS TRUST	
86362HAQ6	2,372,000	SARM 2006-11 B2II	STRUCTURED ADJUSTABLE RATE MOR	
849845FR0	290,000	NYS ENERGY RESEARCH & DEV AUTH1985 A - 35 DAY AUCTION		
57183RJV6	289,000	C/P MARRIOTT INTL INC 4.2		
86380BAQ1	870,000	SARM 2006-4 7A4	STRUCTURED ADJUSTABLE RATE MOR	
22541SDW5	400,000	CSFB 2004-AR3 5A1	CS FIRST BOSTON MORTGAGE SECUR	
86359XAF0	814,000	SASC 2006-AM1 M1	STRUCTURED ASSET SECURITIES CO	
52525LAG5	9,948,000	LXS 2007-14H M3	LEHMAN XS TRUST	
86358REF0	1,811,500	SASCO 01-SB1-B5 CMO SER 01-SB1	STRUCTURED ASSET SECS CO	
52525AAG9	3,210,000	LXS 2007-20N M3	LEHMAN XS TRUST	
525237AH6	13,039,000	LXS 2007-10H I-M2	LEHMAN XS TRUST	
201730AJ7	9,250,000	CMAT 99-C1 X CMO SERIES 99-C1	COMMERCIAL MTGE ASSET TRUST	
52520NCD1	1,974,000	LMT 2006-8 1B4	LEHMAN MORTGAGE TRUST	
86364JAG2	4,963,000	SARM 2007-9 M1	STRUCTURED ADJUSTABLE RATE MOR	
52525PAK7	5,631,000	LXS 2007-17H M7	LEHMAN XS TRUST	
25085ALC4	265,000	C/P DETROIT EDISON COMPANY		
52521NAF7	456,000	LMT 2007-6 1A8	LEHMAN MORTGAGE TRUST	
13033KW54	260,000	CALIFORNIA HSG FIN AGY MULTI	HSG BDS III SER C 7 DAY AUCTION N/A 09/24/2008	RMD 3.521 02/01/2037
805564LU3	310,000	SAST 2002-2 AF5	SAXON ASSET SECURITIES TRUST	
86364PAG8	5,153,000	SARM 2007-10 M1	STRUCTURED ADJUSTABLE RATE MOR	
393505RH7	250,000	GT 98-10 A8 ASSETBK HOME EQTY	GREENTREE FINANCIAL MTGE HSG	
18885JK17	250,000	C/P CLIPPER RECEIVABLES CO LLC		
525221GJ0	3,318,000	LEH XS 05-10 2M3	LEHMAN XS TRUST MORTGAGE PASS	
39539LAY7	4,082,000	GPMF 2007-AR2 2M4	GREENPOINT MORTGAGE FUNDING TR	
52522CAK9	3,850,000	LXS 06-14N M-1-I	LEHMAN XS TRUST	
32027EAE1	375,000	FFML 2006-FF5 2A3	FIRST FRANKLIN MORTGAGE LOAN A	
781118AJ7	546,115	RALI 2005-QS7 AP	RESIDENTIAL ACCREDIT LOANS INC	
31392JYQ6	245,000	FNW 2003-W3 2A5	FANNIE MAE	
525258BA9	6,363,000	LXS 2007-16N M8II	LEHMAN XS TRUST	
52521YAL0	250,000	LMT 2007-6 3A1	LEHMAN MORTGAGE TRUST	
52524PAS1	15,009,000	LXS 2007-6 M3	LEHMAN XS TRUST	
525237AY9	2,869,000	LXS 2007-10H II-M3	LEHMAN XS TRUST	
52524HAV2	7,822,000	LXS 2007-4N M8	LEHMAN XS TRUST	
863578AS3	1,329,868	SASC 2005-5 PAX	STRUCTURED ASSET SECURITIES CO	
31393XGT8	235,000	FNW 2004-W2 4A	FANNIE MAE	
52524TAJ3	12,361,000	LXS 2007-8H M3	LEHMAN XS TRUST	
863582AM3	478,000	SASC 2006-RF3 1B5	STRUCTURED ASSET SECURITIES CO	
52520SAS9	1,065,000	LMT 2006-8 B4	LEHMAN MORTGAGE TRUST	
12689FL68	400,000	CWHL 2004-15 5A	COUNTRYWIDE HOME LOAN MORTGAGE	
525248AL4	6,900,000	LXS 2007-5H IM2	LEHMAN XS TRUST	
39539KAT0	2,000,000	GPMF 2007-AR1 M1-II	GREENPOINT MORTGAGE FUNDING TR	
52524HAN0	3,000,000	LXS 2007-4N M1	LEHMAN XS TRUST	
86359DKM8	450,000	LEH XS 05-1 2A2	LEHMAN XS TRUST MORTGAGE PASS	
52520MGS6	1,839,193	LMT 2006-2 AX	LEHMAN MORTGAGE TRUST	
89380EJC6	219,000	C/P TRANSOCEAN INC		
52524YAR4	5,430,000	LXS 07-12N 1-M4	LEHMAN XS TRUST	
12688RAK4	8,499,000	CWALT 2006-QA19 M2	CWALT	
8635987Q8	250,000	SASC05-7XS 1A1C	STRUCTURED ASSET SECURITIES CO	
863579RP5	300,000	SARM 2005-11 1A1	STRUCTURED ADJUSTABLE RATE MOR	
05949AGR5	300,000	BOAMS 2004-E 1A1	BANC OF AMERICA MORTGAGE SECUR	
86359AT78	301,000	SASCO 2003-26A 5A	STRUC ASST SEC CRP	
31393E8H7	198,305	FNW 2003-W14 1A8	FANNIE MAE	
781118BD9	478,484	RALI 2005-QS9 AP	RESIDENTIAL ACCREDIT LOANS INC	
52524YAQ6	5,068,000	LXS 07-12N 1-M3	LEHMAN XS TRUST	
52521YAW6	2,452,000	LMT 2007-6 1B2	LEHMAN MORTGAGE TRUST	
52525BAN2	3,797,000	LXS 2007-16N M5I	LEHMAN XS TRUST	
86359B2J9	280,000	SASC 2005-2XS 2A2	STRUCTURED ASSET SECURITIES CO	
52520RAR3	1,517,000	LMT 2006-4 1B3	LEHMAN MORTGAGE TRUST	
52522XAR8	1,250,000	LMT 2007-9 B3	LEHMAN MORTGAGE TRUST	
86361QAC8	86,086,000	SARM 2006-10 1AX	STRUCTURED ADJUSTABLE RATE MOR	
525198AA8	1,068,428	LMT 2007-7 AX1	LEHMAN MORTGAGE TRUST	
86364DAZ3	4,493,000	SARM 2007-7 M4	STRUCTURED ADJUSTABLE RATE MOR	
939344AH0	1,558,800	WMALT 2006-4 LB2	WASHINGTON MUTUAL ALTERNATIVE	
849845EY6	200,000	CENTRAL HUDSON G&E SERIES D		
86362HAR4	1,368,000	SARM 2006-11 B3II	STRUCTURED ADJUSTABLE RATE MOR	
02680TJG9	400,000	AHM 2006-1 2A3	AMERICAN HOME MORTGAGE INVESTM	
86363XAN7	5,513,000	SARM 2007-5 M-3	STRUCTURED ADJUSTABLE RATE MOR	
52524PBQ4	4,987,000	LXS 2007-8 II-M7	LEHMAN XS TRUST	
52525LAH3	6,781,000	LXS 2007-14H M4	LEHMAN XS TRUST	
31771CS89	275,000	FINANCING CORP FICO		



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Cusip	Par Value	Description
88157VAE7	3,877,000	TMTS 2007-6ALT M2
87804AAQ5	3,926,000	TBW 2006-3 B7
52525BAP7	3,797,000	LXS 2007-18N M6I
367910AU0	250,000	GEWMC 2005-2 A2C
52525AAH7	2,751,000	LXS 2007-20N M4
86364YAY0	1,476,000	SARM 2007-11 B52
2177M8AF9	186,277	CORAL CP TRUST
86363WAG4	330,000	SASC 2007-BC3 2A3
39539MAJ8	2,997,000	GPMF 2007-AR3 M6
52524LAR2	6,712,000	LXS 2007-2N M8
52525PAL5	4,218,000	LXS 2007-17H M8
59023NAL2	1,851,000	MLMI 2006-AF2 BV1
949781AA6	260,000	WFMB 2005-AR1 1A1
39539LAZ4	3,519,000	GPMF 2007-AR2 2M5
52524LAQ4	6,712,000	LXS 2007-2N M7
31393UAN3	170,000	FNW 2003-W17 PT-1
94981DAL1	34,991,000	WFMB 2004-E A11
525245AX4	5,103,000	LXS 2007-3 1-M1
52525FAM5	2,278,000	LMT 2008-6 B4
52523KBG6	2,244,000	LXS 2006-17 WF-M6
52525LAK6	6,781,000	LXS 2007-14H M6
525237AJ2	8,053,000	LXS 2007-10H I-M3
78113WAL7	4,207,000	RAST 2007-A3 B2
52524HAR1	5,000,000	LXS 2007-4N M4
525237AL7	7,670,000	LXS 2007-10H I-M5
52525LAL4	7,685,000	LXS 2007-14H M7
86359DJJ7	1,942,000	SASC 2005-14 B6
86360DA2	200,000	SASCO 2006-11 A1
525247AN4	8,428,000	LXS 2007-8H M7
863592AN1	821,859	SASC 2006-RF3 1B6
86361AAG4	395,000	SASC 2006-RF2 B5
87804AAJ1	390,873	TBW 2006-3 AP
86362NAN0	4,152,000	SARM 2007-8 M4
52520SAR1	3,194,000	LMT 2006-8 B3
52519LAG3	15,974,042	LMT 2008-1 A2F
86362QAJ2	2,832,000	SASCO 2007-GEL1 M6
12545CBE9	2,275,000	CWHL07-10 B2
86360BBF4	3,157,000	SARM 2006-4 B72
525237AN3	6,519,000	LXS 2007-10H I-M7
52525FAF0	41,099,000	LMT 2006-6 2AIO
525237BA0	1,951,000	LXS 2007-10H II-M5
45254TTN4	1,310,000	IMSA 2006-1 2A1
52524BPB6	3,820,000	LXS 2007-8 II-M6
52521YBA3	3,313,000	LMT 2007-8 2B2
02147BBN4	4,080,485	CWALT07-T2 B1
45660NT96	210,000	INDX 2004-AR7 A2
78113WAK9	9,511,000	RAST 2007-A3 BIO1
849713CF9	150,000	NY CITY TRANSIT AUTHORITY 7 DAY AUCTION
649713CH5	150,000	NEW YORK NY CITY TRAN ATH MTA & TBTA CTFS PRTN SUBSR A-3PAYS WEEKLY N/A 09/24/2008 R/MD 4.352 01/01/2030
86364PAH6	3,607,000	SARM 2007-10 M-2
86359DSV0	819,156	SASC05-17 PAX
52521RAB7	411,000	LMT 2007-5 PO1
52525DAP3	2,723,000	LXS 2007-18N M5
52523KBL7	2,071,000	LXS 2006-17 WF-M7
525237AK9	7,286,000	LXS 2007-10H I-M4
07401MAH4	1,272,921	BSMF 2007-AR1 2A4
36185N3T5	200,000	GMACM 2004-AR2 3A
25150VAP1	1,245,805	DBALT 2007-AR3 2A7
32051GXT7	205,000	FHASI 2005-AR5 3A1
07384MY54	200,000	BSARM 2004-10 12A5
525237AM5	6,136,000	LXS 2007-10H I-M6
94986CAF1	1,687,000	WFMB 2007-AR4 B3
12689EF27	200,000	CWHL 2003-49 A5
86361PBD7	1,673,000	SARM 2006-9 B8-II
39539KAV5	3,275,000	GPMF 2007-AR1 M3-II
749577AU6	1,769,300	RFMSI 2006-S9 M3
86360XAK6	3,786,000	SASC 2006-GEL3 M7
52524PBF8	8,828,000	LXS 2007-8 M4
781119BK1	1,924,000	RAST 2006-A8 B7
52524YBE2	3,882,000	LXS 07-12N 2-M8
525247AK0	12,923,000	LXS 2007-8H M4
52521DAU8	3,159,000	LMT 2007-2 B2
45660N3R4	179,000	INDX 2004-AR9 4A
87804AAAX0	1,308,000	TBW 2006-3 B5
87804AAK8	5,268,039	TBW 2006-3 AX
94986CAG9	2,531,000	WFMB 2007-AR4 B4
94981UAF6	186,000	WFMB 2005-AR2 2A2
86359WAF2	10,776,000	SASC 2006-S3 M4
52525FAP8	2,792,430	LMT 2006-8 B6
39539LBC4	2,956,000	GPMF 2007-AR2 2M8

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Cusip	Par Value	Description		
36959HK14	124,000	C/P G.E. CAPITAL CORP		
86362QAL7	4,061,000	SASCO 2007-GEL1 M8	STRUCTURED ASSET SECURITIES CO	
525237BC8	1,492,000	LXS 2007-10H II-M7	LEHMAN XS TRUST	
39539KAW3	3,275,000	GPMF 2007-AR1 M4-II	GREENPOINT MORTGAGE FUNDING TR	
525245BA3	2,126,000	LXS 2007-3 1-M4	LEHMAN XS TRUST	
02147JAS7	1,500,000	CWALT 2006-46 B3	CWALT	
863592AS0	692,911	SASC 2006-RF3 3AX	STRUCTURED ASSET SECURITIES CO	
52520RAL6	172,210	LMT06-4 AP2	LEHMAN MORTGAGE TRUST	
86362NAM2	2,842,000	SARM 2007-8 M-3	STRUCTURED ADJUSTABLE RATE MOR	
86362HAT0	912,000	SARM 2006-11 B4II	STRUCTURED ADJUSTABLE RATE MOR	
86364JAH0	2,481,000	SARM 2007-9 M2	STRUCTURED ADJUSTABLE RATE MOR	
86359BAY7	4,360,000	SASCO 2003-36XS M3	STRUCTURED ASSET SEC CORP	
02680TEN9	145,000	AHM 05-2 2A1	AMERICAN HOME MORTGAGE INVESTM	
7528A2K30	109,000	C/P RANGER FUNDING CORP 4.2		
86362NAL4	1,447,000	SARM 2007-8 2B3	STRUCTURED ADJUSTABLE RATE MOR	
36959RLU7	109,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86361JBM1	1,187,000	SARM 2006-8 B5II	STRUCTURED ADJUSTABLE RATE MOR	
52523KBM5	1,728,000	LXS 2006-17 WF-M8	LEHMAN XS TRUST	
863592AF8	675,525	SASC 2006-RF3 1AX	STRUCTURED ASSET SECURITIES CO	
93938FAS9	10,741,000	WMALT 2007-OC1 A5	WASHINGTON MUTUAL ALTERNATIVE	
86360BAT5	4,593,000	SARM 2006-4 B31	STRUCTURED ADJUSTABLE RATE MOR	
525221AM9	880,000	LEH XS 05-3 2M1	LEHMAN XS TRUST MORTGAGE PASS	
52524YAT0	3,620,000	LXS 07-12N 1-M8	LEHMAN XS TRUST	
52524PBJ0	6,622,000	LXS 2007-8 M7	LEHMAN XS TRUST	
32052MAC5	11,732,000	FHAMS 2006-AA6 1AIO	FIRST HORIZON ALTERNATIVE MORT	
39539KAY9	3,275,000	GPMF 2007-AR1 M6-II	GREENPOINT MORTGAGE FUNDING TR	
86362UAP9	2,313,000	SARM 2007-2 B1II	STRUCTURED ADJUSTABLE RATE MOR	
52524YAZ6	1,941,000	LXS 07-12N 2-M3	LEHMAN XS TRUST	
36242DBJ1	145,000	GSR	GSR MORTGAGE LOAN TRUST	
52522UAW3	1,380,000	LMT 2006-2 B3	LEHMAN MORTGAGE TRUST	
86359AWY5	10,346,000	SASCO 2003 AL2 B5	STRUCTURED ASSET SEC CORP	
39539MAK5	1,998,000	GPMF 2007-AR3 M7	GREENPOINT MORTGAGE FUNDING TR	
52524YBC6	2,717,000	LXS 07-12N 2-M6	LEHMAN XS TRUST	
126894LU0	140,000	CWHL 2005-22 2A1	COUNTRYWIDE HOME LOAN MORTGAGE	
92922FA57	150,000	WAMU 2003-AR8 A1	WASHINGTON MUTUAL	
36959HMX2	102,000	C/P G.E. CAPITAL CORP		
78113WAN3	3,110,000	RAST 2007-A3 B3	RESIDENTIAL ASSET SECURITIZATI	
52522QBT8	2,739,000	LMT 2007-10 2B5	LEHMAN MORTGAGE TRUST	
5899295V6	150,000	MLCC 2003-G A1	MLCC MORTGAGE INVESTORS INC	
87030JK32	100,000	C/P SWEDISH EXPORT CREDIT CORP		
90262CJW8	100,000	C/P UBS FINANCE DELAWARE INC		
863576AP9	755,977	SASC05-5 4-PAX	STRUCTURED ASSET SECURITIES CO	
31771EAN1	150,000	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD	PRIN PYMT	R/MD0000 12/27/2018
88157VAF4	2,392,000	TMTS 2007-BALT M3	TERWIN MORTGAGE TRUST	
525227AX2	5,055,000	LXS 2006-GP2 M8	LEHMAN XS TRUST	
86364JAK3	2,577,000	SARM 2007-9 M4	STRUCTURED ADJUSTABLE RATE MOR	
525241AQ6	2,695,000	LXS 2007-1 WF-M4	LEHMAN XS TRUST	
52524YAU7	3,620,000	LXS 07-12N 1-M7	LEHMAN XS TRUST	
525237AQ6	4,985,000	LXS 2007-10H I-M9	LEHMAN XS TRUST	
52524YBD4	2,329,000	LXS 07-12N 2-M7	LEHMAN XS TRUST	
52525LAN0	5,425,000	LXS 2007-14H M9	LEHMAN XS TRUST	
52525BAR3	2,109,000	LXS 2007-16N M8I	LEHMAN XS TRUST	
52524YBJ1	1,540,000	LXS 07-12N 3-M3	LEHMAN XS TRUST	
84986CXD8	90,000	CITY OF NEW YORK	35 DAY SAVER	
86362QAK9	2,000,000	SASCO 2007-GEL1 M7	STRUCTURED ASSET SECURITIES CO	
86359WAE5	6,000,000	SASC 2006-S3 M3	STRUCTURED ASSET SECURITIES CO	
52520RAN2	599,757	LMT 2006-4 AX2	LEHMAN MORTGAGE TRUST	
78110HC72	117,000	RALI 2004-QA5 A1	RESIDENTIAL ACCREDIT LOANS INC	
525222AH8	4,400,000	LXSN 2005-10 B	LEHMAN XS NET INTEREST MARGIN	
31392GEK7	85,000	FNR 02-90 A1	FEDERAL NATL MTGE ASSN	
525229AT7	4,119,000	LXS 2006-10N M10	LEHMAN XS TRUST	
525248AN0	3,450,000	LXS 2007-5H IM4	LEHMAN XS TRUST	
2177M3AG8	836,751	CORAL CP TRUST		
86359BYH8	62,097,000	SARM04-10 B1-X	STRUCTURED ADJUSTABLE RATE MOR	
86364YAQ7	1,841,000	SARM 2007-11 M5	STRUCTURED ADJUSTABLE RATE MOR	
75970NAL1	100,000	RAMC 2005-2 AF4	RENAISSANCE HOME EQUITY LOAN T	
525245BM7	3,187,000	LXS 2007-3 3M6	LEHMAN XS TRUST	
863592AX9	260,000	SASC 2006-RF3 2B4	STRUCTURED ASSET SECURITIES CO	
68618ABQ9	100,000	ORGN 2005-B A2	ORIGEN MANUFACTURED HOUSING	
525248BE9	4,929,000	LXS 2007-5H II-M3	LEHMAN XS TRUST	
52524YAV5	3,620,000	LXS 07-12N 1-M8	LEHMAN XS TRUST	
52524YBA0	1,941,000	LXS 07-12N 2-M4	LEHMAN XS TRUST	
52521DAW2	2,370,000	LMT 2007-2 B3	LEHMAN MORTGAGE TRUST	
74922HAH5	1,124,000	RALI 2007-QH1 M5	RESIDENTIAL ACCREDIT LOANS INC	
52525FAN3	1,396,000	LMT 2006-6 B5	LEHMAN MORTGAGE TRUST	
525249AK4	3,833,000	LXS 2007-11 M4	LEHMAN XS TRUST	
86360XAL4	3,766,000	SASC 2006-GEL3 B1	STRUCTURED ASSET SECURITIES CO	
52524YBB6	1,941,000	LXS 07-12N 2-M5	LEHMAN XS TRUST	
86364DBB5	2,439,000	SARM 2007-7 M6	STRUCTURED ADJUSTABLE RATE MOR	
86365HAD2	416,334	SASC 2006-1 1A4	STRUCTURED ASSET SECURITIES CO	

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Cusip	Par Value	Description			
78110VRG5	85,000	RFMS2 2005-HI2 A3	RESIDENTIAL FUNDING MORTGAGE S		
52523LAL6	3,109,000	LXS 2006-13 1M9	LEHMAN XS TRUST		
939355AG8	825,201	WMALT 2007-QA3 CA1C	WASHINGTON MUTUAL ALTERNATIVE		
52524YAW3	3,620,000	LXS 07-12N 1-M9	LEHMAN XS TRUST		
525249AJ7	3,578,000	LXS 2007-11 M3	LEHMAN XS TRUST		
64986CXH9	70,000	CITY OF NEW YORK	35 DAY SAVER		
52522XAU1	782,000	LMT 2007-9 B5	LEHMAN MORTGAGE TRUST		
17307G2Z0	95,000	CMLT1 06-AR1 MTG BKD NT CL 1-ACITIGROUP	MORTGAGE LOAN TRUST		
525228AX0	3,559,000	LXS 2006-GP3 M8	LEHMAN XS TRUST		
86364CAM4	2,160,000	SARM07-6 M5	STRUCTURED ADJUSTABLE RATE MOR		
525225AA6	4,300,000	LXSN 2006-9 B	LEHMAN XS TRUST		
31358S7A3	60,000	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE	GRANTOR TRUST		
52520RAM4	504,554	LMT 2006-4 AX1	LEHMAN MORTGAGE TRUST		
88522AAC5	101,000	TMST 2006-4 A2B	THORNBURG MORTGAGE SECURITIES		
86362RAM1	1,798,000	SARM 2006-12 M7	STRUCTURED ADJUSTABLE RATE MOR		
17025AAT9	1,042,000	CWMBS 2006-17 B3	COUNTRYWIDE MORTGAGE BACKED SE		
86362XAR9	539,000	SAMI 2007-AR1 2A3	STRUCTURED ASSET MORTGAGE INVE		
86362UAJ3	4,916,000	SARM 2007-2 M3	STRUCTURED ADJUSTABLE RATE MOR		
86361PAZ9	898,000	SARM 2006-9 B4-I	STRUCTURED ADJUSTABLE RATE MOR		
86362NAQ3	1,887,000	SARM 2007-8 M6	STRUCTURED ADJUSTABLE RATE MOR		
86359BF55	799,000	SASC 2004-18H B3	STRUCTURED ASSET SECURITIES CO		
86364JAJ6	1,432,000	SARM 2007-9 M3	STRUCTURED ADJUSTABLE RATE MOR		
86364YAR5	1,204,000	SARM 2007-11 M6	STRUCTURED ADJUSTABLE RATE MOR		
86359AFH1	2,238,000	ARC 2002 BC9 B	ARC 2002 BC9 B		
52521DAT9	15,006,000	LMT 2007-2 BIO1	LEHMAN MORTGAGE TRUST		
525245BD7	3,452,000	LXS 2007-3 2-M3	LEHMAN XS TRUST		
86364CAS1	1,896,000	SARM07-6 B3-II	STRUCTURED ADJUSTABLE RATE MOR		
86364CAP7	2,180,000	SARM07-6 M7	STRUCTURED ADJUSTABLE RATE MOR		
525245BL9	1,940,000	LXS 2007-3 3M5	LEHMAN XS TRUST		
525241AX3	4,998,000	LXS 2007-1 M5	LEHMAN XS TRUST		
86362CAG9	822,000	SASC 2007-RF1 B4	STRUCTURED ASSET SECURITIES CO		
86363XAP2	1,788,000	SARM 2007-5 M-4	STRUCTURED ADJUSTABLE RATE MOR		
86360NBE1	1,221,000	SARM 2006-5 B8II	STRUCTURED ADJUSTABLE RATE MOR		
525248AM2	1,972,000	LXS 2007-5H IM3	LEHMAN XS TRUST		
86363GBF0	1,812,000	SARM 2007-3 B4II	STRUCTURED ADJUSTABLE RATE MOR		
525249AL2	2,555,000	LXS 2007-11 M5	LEHMAN XS TRUST		
41184UAD1	446,455	HVMTL 2007-3 2A1C	HARBORVIEW MORTGAGE LOAN TRUST		
36959HLH8	52,000	C/P G.E. CAPITAL CORP			
78113WAP8	2,012,000	RAST 2007-A3 B4	RESIDENTIAL ASSET SECURITIZATI		
525221KZ9	2,500,000	LXS 2006-4N M-5	LEHMAN XS TRUST		
525247AL8	10,114,000	LXS 2007-8H M5	LEHMAN XS TRUST		
22681EAK9	50,232	CRIMSON COMMERCIAL PAPER TRUST			
160900HY5	50,000	CHARLESTON CNTY S C HOSP FACS P/C 06/16/08 @ 100	R/M/D 5.39 05/15/2027		
183316AA0	50,000	CHELSEA MASS LEASE REV SAVRS P/C 06/24/08 @ 100	R/M/D 4.113 06/06/2023		
57585JT84	50,000	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV SAVRS NE UNIV	N/A 07/07/2008	R/M/D 3.115	10/01/2010
45661EAB7	500,000	INDX 2006-AR2 M1	INDYMAC INDEX MORTGAGE LOAN TR		
86364PAK9	1,289,000	SARM 2007-10 M4	STRUCTURED ADJUSTABLE RATE MOR		
86364PAJ2	1,288,000	SARM 2007-10 M3	STRUCTURED ADJUSTABLE RATE MOR		
52520RAW2	1,043,000	LMT 2006-4 1B4	LEHMAN MORTGAGE TRUST		
59024FAG9	403,595	MANA 2007-A2 A3D	MERRILL LYNCH ALTERNATIVE NOTE		
02147JAU2	1,050,150	CWALT 2006-46 B5	CWALT		
86358RY27	2,683,000	SASCO 02-16A B1-1X	STRUCTURED ASSET SECS CO		
86359A5X7	3,585,000	SASCO 2003-34A B14-X	STRUCTURED ASSET SECS CRP		
94983EAB8	76,000	WFMB5 2005-AR12 2A5	WELLS FARGO MORTGAGE BACKED SE		
22822RAN0	82,000	CCI 2006-1A G	CROWN CASTLE TOWERS LLC		
22239EAQ9	1,800,000	CWHL 2007-HYB1 B2	COUNTRYWIDE HOME LOAN MORTGAGE		
525245BE5	3,046,000	LXS 2007-3 2-M4	LEHMAN XS TRUST		
86362UAH7	3,073,000	SARM 2007-2 M2	STRUCTURED ADJUSTABLE RATE MOR		
86365CAD3	768,000	SASC 2007-RF2 B1	STRUCTURED ASSETS SECURITIES C		
525245AZ9	3,189,000	LXS 2007-3 1-M3	LEHMAN XS TRUST		
52521NAV2	1,507,000	LMT 2007-6 B4	LEHMAN MORTGAGE TRUST		
86364PAL7	1,288,000	SARM 2007-10 M5	STRUCTURED ADJUSTABLE RATE MOR		
86364PAM5	1,288,000	SARM 2007-10 M6	STRUCTURED ADJUSTABLE RATE MOR		
863579BD9	43,862,000	SARM04-12 B1-X	STRUCTURED ADJUSTABLE RATE MOR		
86362CAH7	705,000	SASC 2007-RF1 B5	STRUCTURED ASSET SECURITIES CO		
86363XAO0	1,490,000	SARM 2007-5 M-5	STRUCTURED ADJUSTABLE RATE MOR		
45974MKT4	40,000	C/P INTERNATIONAL LEASE	FINANCE CORP		
525247AM6	7,866,000	LXS 2007-8H M6	LEHMAN XS TRUST		
86364JAM9	1,240,000	SARM 2007-9 M6	STRUCTURED ADJUSTABLE RATE MOR		
36959RPH2	39,000	C/P GENERAL ELECTRIC CAPITAL SERVICES			
94984XBV1	400,000	WFMB507-2 3B4	WELLS FARGO MORTGAGE BACKED SE		
36959RLH6	38,000	C/P GENERAL ELECTRIC CAPITAL SERVICES			
803827AG9	2,500,000	SASCO 03-12XS NIM	SASCO NIM TRUST		
525245BS4	1,239,000	LXS 2007-3 4M4	LEHMAN XS TRUST		
36959HLU9	37,000	C/P G.E. CAPITAL CORP			
52521LBN3	1,327,000	LMT 2007-4 B4	LEHMAN MORTGAGE TRUST		
86362UANA4	2,868,000	SARM 2007-2 M7	STRUCTURED ADJUSTABLE RATE MOR		
52520SAM2	114,193	LMT 2006-8 AP	LEHMAN MORTGAGE TRUST		
86363XAY3	1,526,000	SARM 2007-5 B5-II	STRUCTURED ADJUSTABLE RATE MOR		
17025AAV4	781,931	CWMBS 2006-17 B5	COUNTRYWIDE MORTGAGE BACKED SE		

**Schedule A**

Cusip	Par Value	Description		
86364PAN3	1,288,000	SARM 2007-10 M-7	STRUCTURED ADJUSTABLE RATE MOR	
07401NAQ2	298,735	BSMF 2006-AR5 2A2	BEAR STEARNS MORTGAGE FUNDING	
52521JAL3	752,000	LMT 2007-3 B4	LEHMAN MORTGAGE TRUST	
86363XAR8	1,490,000	SARM 2007-5 M-6	STRUCTURED ADJUSTABLE RATE MOR	
36959HK63	33,000	GENERAL ELECTRIC CAPITAL CORP DISC COML PAPER		
36959HM12	33,000	C/P G.E. CAPITAL CORP		
525248BA7	337,890,000	LXS 2007-5H 3-AIO1	LEHMAN XS TRUST	
86363GBK9	1,104,000	SARM 2007-3 B53	STRUCTURED ADJUSTABLE RATE MOR	
36959RN27	32,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86364JAN7	1,145,000	SARM 2007-9 M7	STRUCTURED ADJUSTABLE RATE MOR	
86362XAC2	270,000	SAMI 2007-AR1 1A3	STRUCTURED ASSET MORTGAGE INVE	
92922FAU2	75,000	WAMU 2003-AR8 B1	WASHINGTON MUTUAL	
86364JAL1	955,000	SARM 2007-9 M5	STRUCTURED ADJUSTABLE RATE MOR	
36959HQ26	31,000	C/P G.E. CAPITAL CORP		
92343V104	95,878	VERIZON COMMUNICATIONS		
86361QAW4	941,000	SARM 2006-10 B5I	STRUCTURED ADJUSTABLE RATE MOR	
863579BF4	30,364,000	SARM04-12 B2-X	STRUCTURED ADJUSTABLE RATE MOR	
78113WAQ6	1,846,000	RAST 2007-A3 B5	RESIDENTIAL ASSET SECURITIZATI	
36959RLE3	28,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
52524PB50	3,090,000	LXS 2007-6 M10	LEHMAN XS TRUST	
52521YBE5	943,000	LMT 2007-8 1B5	LEHMAN MORTGAGE TRUST	
36959HN29	28,000	C/P G.E. CAPITAL CORP		
36959RP25	28,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
88157VAG2	825,000	TMTS 2007-8ALT M4	TERWIN MORTGAGE TRUST	
78113WAM5	4,207,000	RAST 2007-A3 BIO2	RESIDENTIAL ASSET SECURITIZATI	
525245CA2	2,031,000	LXS 2007-3 2-M8	LEHMAN XS TRUST	
52521NAW0	1,357,000	LMT 2007-6 B5	LEHMAN MORTGAGE TRUST	
525248AP5	1,479,000	LXS 2007-5H IM5	LEHMAN XS TRUST	
36959HK30	23,000	C/P G.E. CAPITAL CORP		
86362DA7	322,000	SASC 2006-RF1 B4	STRUCTURED ASSET SECURITIES CO	
86360NAE2	2,443,000	SARM 2006-5 B8II	STRUCTURED ADJUSTABLE RATE MOR	
36959RRE7	22,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
36959HSF5	22,000	C/P G.E. CAPITAL CORP		
52522XAV9	486,346	LMT 2007-9 B8	LEHMAN MORTGAGE TRUST	
86361BAV9	1,292,000	SARM 2006-7 B5I	STRUCTURED ADJUSTABLE RATE MOR	
07386XAZ9	4,129,000	BALTA 2007-1 2B1	BEAR STEARNS ALT-A TRUST	
57645RAB7	173,488	MARM 2007-HF1 A2	MASTR ADJUSTABLE RATE MORTGAGE	
525248BF8	3,491,000	LXS 2007-5H 2M4	LEHMAN XS TRUST	
525241AS4	858,000	LXS 2007-1 WF-M8	LEHMAN XS TRUST	
525245BH8	3,880,000	LXS 2007-3 3M2	LEHMAN XS TRUST	
86364CAF9	25,000	SARM07-6 3-A1	STRUCTURED ADJUSTABLE RATE MOR	
52521DAX0	631,000	LMT 2007-2 B4	LEHMAN MORTGAGE TRUST	
94984XB7	400,549	WFMS07-2 3B6	WELLS FARGO MORTGAGE BACKED SE	
86362UAM6	2,048,000	SARM 2007-2 IM6	STRUCTURED ADJUSTABLE RATE MOR	
525248AQ3	1,232,000	LXS 2007-5H IM6	LEHMAN XS TRUST	
525245BG0	3,285,000	LXS 2007-3 3M1	LEHMAN XS TRUST	
86365CAE1	364,000	SASC 2007-RF2 B2	STRUCTURED ASSETS SECURITIES C	
525225AB4	600,000	LXSN 2006-9 C	LEHMAN XS TRUST	
86362DAH5	289,000	SASC 2006-RF1 B5	STRUCTURED ASSET SECURITIES CO	
525248AR1	1,232,000	LXS 2007-5H IM7	LEHMAN XS TRUST	
86363GBH6	1,011,690	SARM 2007-3 B8II	STRUCTURED ADJUSTABLE RATE MOR	
86362CAJ3	1,060,508	SASC 2007-RF1 B6	STRUCTURED ASSET SECURITIES CO	
86362UAK0	2,253,000	SARM 2007-2 M4	STRUCTURED ADJUSTABLE RATE MOR	
784008AA2	1,328,000	SARM 2005-10 NIM B	STRUCTURED ADJUSTABLE RATE MOR	
86359AEE9	1,449,000	SASCO 2002-25A B2-I-X	STRUCTURED ASSET SECS CRP 144A	
31771DCK7	20,000	FINANCING CORP FICO		
36959HP27	13,000	C/P G.E. CAPITAL CORP		
525249AN8	2,555,000	LXS 2007-11 M7	LEHMAN XS TRUST	
525249AM0	2,555,000	LXS 2007-11 M8	LEHMAN XS TRUST	
31771CHE8	15,000	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14	R/MD0000	05/30/2014
863579DN5	217,955	SARM 2004-15 B6	STRUCTURED ADJUSTABLE RATE MOR	
86359BTR2	12,923,000	SARM 2004-6 B2-X	STRUCTURED ADJUSTABLE RATE MOR	
86365CAF8	323,000	SASC 2007-RF2 B3	STRUCTURED ASSETS SECURITIES C	
36959RLQ6	12,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
36959HMP9	12,000	C/P G.E. CAPITAL CORP		
456812AM2	500,000	INDX 2006-AR6 M7	INDYMAC INDEX MORTGAGE LOAN TR	
36959RNP6	12,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86359ACH4	4,071,000	SASCO 2002-21A B2-1-X	STRUCTURED ASSET SECS CRP 144A	
86362UAS3	506,000	SARM 2007-2 B4II	STRUCTURED ADJUSTABLE RATE MOR	
36959RNW1	11,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
52520RBA9	375,000	LMT06-4 2B5	LEHMAN MORTGAGE TRUST	
86358EAS5	1,051,000	SAIL 2003-BC2 B	SAIL	
86360BBC1	2,009,000	SARM 2006-4 B51	STRUCTURED ADJUSTABLE RATE MOR	
57583FQK0	10,000	MASS DEV FIN REV BONDS BONDS-SAVRS		
31393CX40	100,000	FNW 2003-W8 3-F-2	FANNIE MAE	
30215GK35	10,000	C/P EXPORT DEVELOPMENT CORP		
52520MH8	349,088	LMT 2006-2 B626	LEHMAN MORTGAGE TRUST	
86364DBK5	1,252,155	SARM 2007-7 2-B8	STRUCTURED ADJUSTABLE RATE MOR	
867280408	65,775	NORTHWEST AIRLINES		
86359AKV4	2,411,000	SASCO 2003-2A B2-1-X	STRUCTURED ASSET SECS CORP	

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Cusip	Par Value	Description		
86385CAG8	283,000	SASC 2007-RF2 B4	STRUCTURED ASSETS SECURITIES C	
84986CXK2	90,000	CITY OF NEW YORK	35 DAY SAVER	
36959HJW8	9,000	C/P G.E. CAPITAL CDRP		
52521FBE8	5,501,000	LMT 2007-1 BIO2	LEHMAN MORTGAGE TRUST	
36959HSS7	9,000	C/P G.E. CAPITAL CDRP		
36959RSN6	8,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86359BAA9	10,000	SASCO 2003-33H 1A1	STRUCTURED ASSET SEC CORP	
74922RBN9	156,400	RALI 2006-QS18 2B2	RALI	
466284AG1	1,490,000	JPALT 2006-A5 1M2	JP MORGAN ALTERNATIVE LOAN TRU	
86361BAU1	1,436,000	SARM 2006-7 B4I	STRUCTURED ADJUSTABLE RATE MOR	
52521RDR9	1,394,000	LMT07005 2B5	LEHMAN MORTGAGE TRUST	
36959RL37	7,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86359RLS4	302,285	SASCD 16 H B2-X	STRUCTURED ASSET SECS CD	
05952FAX1	204,000	BOAMS 2007-2 B3	BANC OF AMERICA MORTGAGE SECUR	
86385CAJ0	363,699	SASC 2007-RF2 B6	STRUCTURED ASSETS SECURITIES C	
31771CBY8	6,000	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON	9.85% 2018 BD	R/MD0000 05/02/2014
863573CS8	10,000	SMART 91-5 5-GA CMO SERIES 005STRUCTURED MORTGAGE ASSET TR		
86358EAP1	25,000	SAIL 2003-BC2 M2	SAIL	
86380NAX0	1,000,000	SARM 2006-5 B3I	STRUCTURED ADJUSTABLE RATE MOR	
36959RKX2	5,000	C/P GENERAL ELECTRIC CAPITAL SERVICES		
86362HAH8	902,000	SARM 2006-11 M2	STRUCTURED ADJUSTABLE RATE MOR	
86364CAV4	951,051	SARM07-6 B6-II	STRUCTURED ADJUSTABLE RATE MOR	
863573QT1	3,581	SMART 93-1 1-AY CMO SERIES 001STRUCTURED MTGE ASSET RESID		
7528A2K22	4,000	C/P RANGER FUNDING CORP 4.2		
18976GBD7	509,000	CMALT 2007-A8	CITIMORTGAGE ALTERNATIVE LOAN	
52521DAV4	3,159,000	LMT 2007-2 BIO2	LEHMAN MORTGAGE TRUST	
863579AR9	5,284,725	SARM 2004-12 3AX	STRUCTURED ADJUSTABLE RATE MOR	
87974D100	15,101	TEMBEC INC		
32053GAQ8	312,000	FHAMS 2007-FA3 B3	FIRST HORIZON ALTERNATIVE MORT	
45681HAE7	30,000	INDX 2006-AR25 3A1	INDYMAC INDEX MORTGAGE LOAN TR	
74927XAQ5	560,000	RBSGC 2007-B 1B4	RBSGC MORTGAGE PASS THROUGH CE	
525170BX3	10,008,000	LABS 2004-1 M1-IO	STRUCTURED ASSET SEC GROUP	
76114GAC1	4,000	RAST 2006-A16 1A3	RESIDENTIAL ASSET SECURITIZATI	
84986CFX3	30,000	CITY OF NEW YORK	35 DAY SAVER	
87804AAR3	2,949,393	TBW 2006-3 B8	TBW MORTGAGE BACKED PASS THROU	
863573NE7	2,278	SMART 92-9 9-AY CMO SERIES 006STRUCTURED MTGE ASSET RESID		
86362TAX5	512,809	SARM 2007-1 B6II	STRUCTURED ADJUSTABLE RATE MOR	
86359DEK9	824,520	SASC 2005-11H B6	STRUCTURED ASSET SECURITIES CO	
863579BT4	3,371,000	SARM04-12 B3-X	STRUCTURED ADJUSTABLE RATE MOR	
10782TAY5	1,487	BRIARWOOD CP TRUST		
863573JK8	1,709	SMART 92-5 5-BO CMO SER 92-5	STRUCTURED MTGE ASSET RESID	
32053LAU6	370,000	FHAMS 2007-FA2 B3	FIRST HORIZON ALTERNATIVE MORT	
863573QV6	3,716	SMART 93-1 1-BY CMO SERIES 001STRUCTURED MTGE ASSET RESID		
863573QH7	3,581	SMART 92-12 BY CMO SER 12	STRUCTURED MTGE ASSET RESID TR	
52520MFD0	1,142,245	LMT 2006-1 B7	LEHMAN MORTGAGE TRUST	
92822FPU6	1,000	WAMU 2004-AR4 B1	WASHINGTON MUTUAL	
863579HS0	1,850,000	SARM04-20 B5X	STRUCTURED ADJUSTABLE RATE MOR	
94986CAH7	843,000	WFMB5 2007-AR4 B5	WELLS FARGO MORTGAGE BACKED SE	
52522KAB1	8,375,000	LXSN 06-5 B	LEHMAN XS TRUST	
863579FF0	2,819,000	SARM04-16 B3X	STRUCTURED ADJUSTABLE RATE MOR	
45680LM55	744,519	RAST05-A12 B6	RESIDENTIAL ASSET SECURITIZATI	
52521RCC3	1,867	LMT 2007-5 AP3	LEHMAN MORTGAGE TRUST	
74922RBP4	156,321	RALI 2006-QS18 2B3	RALI	
863572AS2	2,600	SLH 89-1 1 - H CMO SERIES 89-1SLH MTGE TRUST SERIES 1989-1		
52520RBB7	374,739	LMT06-4 2B6	LEHMAN MORTGAGE TRUST	
86362UAL6	2,868,000	SARM 2007-2 M5	STRUCTURED ADJUSTABLE RATE MOR	
86359BF89	200,000	SASC 2004-18H B5	STRUCTURED ASSET SECURITIES CO	
86362TAN7	1,897,000	SARM 2007-1 M-5	STRUCTURED ADJUSTABLE RATE MOR	
863579CV8	2,737,000	SARM04-14 B3-X	STRUCTURED ADJUSTABLE RATE MOR	
52525DAU2	1,000	LXS 07-18N 2-AP	LEHMAN XS TRUST	
04247X102	146	ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35	08/15/2049	
52520MHH9	147,552	LMT 2006-2 1B6	LEHMAN MORTGAGE TRUST	
863579GS1	1,155,000	SARM04-18 B7X	STRUCTURED ADJUSTABLE RATE MOR	
39539KAH6	33,382,000	GPMF 2007-AR1 3A3	GREENPOINT MORTGAGE FUNDING TR	
32027AAB5	9,984,000	FFML 2007-FFA M1	FIRST FRANKLIN MORTGAGE LOAN A	
93934DBU0	2,825,000	WMCMS 2005-C1A X	WAMU COMMERCIAL MORTGAGE SECUR	
23322BCX4	7,700,000	DLICM 98-CF2 S CMO SER 98-CF2 DLJ COMMERCIAL MORTGAGE CORP		
161505BA9	4,965,418	CCMSC 1997-1 X	CHASE COMMERCIAL MORTGAGE SECU	
86362NAB6	48,000	SARM 2007-8 1A2	STRUCTURED ADJUSTABLE RATE MOR	
200380AV5	4,000,000	CSB 1988-5 A SERIES 88-5	COMFED SAVINGS BANK	
86359BFX4	397,881	SASCO 2004-2AC B6	STRUC ASST SEC CORP	
22540AAN8	3,850,000	CSFB 97-C1 AX SERIES 97-C1	CS FIRST BOSTON MRTG SEC. 144A	
86359RW29	1,380,333	SASCO 02-13 BX	STRUCTURED ASSET SECS CO	
863573CR0	24,873	SMART 91-5 5-I CMO SERIES 005 STRUCTURED MORTGAGE ASSET TR		
45805AAA7	41,500,000	INSURANCE NOTE CAPITAL MM		
45804BAA6	46,500,000	RIVERMONT INC		
856178BE9	19,400,000	NORMAN OKLA REGL HOSP AUTH REV/P/C 09/15/08 @ 100	R/MD 4.75	09/01/2022
849842BN0	14,400,000	BROOKLYN UNION GAS 97 A2	SAVRS	
76009NAE0	13,700,000	RENT-A-CENTER INC/TX		
87089AAA6	15,501,322	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A		

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Cusip	Per Value	Description						
849902MA8	12,636,790	NEW YORK ST DORM AUTH ST PERS ST PER INCOME TAX REV BD 2007AR/MD	5.00	03/15/2037				
806805AH4	12,931,696	SCHERING-PLOUGH CORP MAKE WHOLE CALL						
655684AL4	12,868,921	NORDSTROM INC SR NOTE	R/MD 7.00	01/15/2038				
222372AM6	10,740,740	COUNTRYWIDE FINANCIAL CORP						
806605AJ0	9,474,409	SCHERING-PLOUGH CORP MAKE WHOLE CALL						
126349AB5	9,347,445	CSG SYS INTL INC CONV CONTINGENT DEBT CODES SR SUB NT	R/MD 2.50	06/15/2024				
80382JAA6	9,910,000	SASCO NET INTEREST MARGIN TRUST 7.500% 20360227 SERIES# WF1A 144A						
549463AH0	8,104,000	LUCENT TECHNOLOGIES INC SR DEB CONV SER B	R/MD 2.875	06/15/2025				
161175AA2	8,290,000	CHARTER COMMUNICATIONS OPERATMAKE WHOLE CALL						
55262C100	7,800,477	MBIA INC						
502161AJ1	7,632,278	LSI CORP CONV BOND 4 %15May10						
14912LY6	5,197,391	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS	R/MD 5.50	03/15/2016				
126867AF1	5,373,639	CV THERAPEUTICS INC CONV SENIOR SUB NOTE	R/MD 2.75	05/16/2012				
717125AC2	4,982,155	PHARMACEUTICAL RES INC CONV SR SUB NOTE	R/MD 2.875	09/30/2010				
986392JU3	4,300,000	YORK CNTY PA HOSP AUTH REV SAVRS N/A 08/22/07	R/MD 3.59	07/01/2021				
00763MAG3	4,544,030	ADVANCED MED OPTICS INC CONV SENIOR SUB NOTE	R/MD 2.50	07/15/2024				
26884AAV5	4,257,549	ERP OPERATING LP						
500255AQ7	4,110,809	KOHL'S CORP MAKE WHOLE CALL						
628530AG2	4,446,874	MYLAN LABS INC SR NT CONV	R/MD 1.25	03/15/2012				
985577AA3	3,320,000	YELLOW ROADWAY CORP CONV CONTINGENT SR NT	R/MD 5.00	08/08/2023				
81369Y605	3,329,724	FINANCIAL SELECT SECTOR SPDR FUND ETF						
28284QE26	3,500,000	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN						
45337C102	2,582,815	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC						
38059T106	2,400,559	GOLD FIELDS LTD 1 ADR REPR 01.00 SHR						
338032AX3	2,101,000	FISHER SCIENTIFIC INTL INC SR SUB NT CONV	R/MD 3.25	03/01/2024				
92639U107	1,825,760	VISTEON CORP						
003450BN2	1,850,000	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS						
73935A104	1,824,688	POWERSHARES QQQ ETF						
05567LTW7	3,020,000	BNP PARIBAS 0.000% 20100429 SERIES# BSKT MTN						
25748UAT6	900,000	DOMINION RES INC VA NEW SR NT SER C	R/MD 2.125	12/15/2023				
80874P109	771,210	SCIENTIFIC GAMES CORP CL A						
92857W209	566,453	***VODAFONE GROUP PLC SPONSORED ADR NEW						
74347R743	517,950	PROSHARES TRUST ULTRA FINANCIALS PROSHARES						
909440AH2	498,000	UNITED AUTO GROUP INC SR SUB NT CONV	R/MD 3.50	04/01/2026				
73640Q105	430,203	PORTFOLIO RECOVERY ASHR USD 0.01USD						
902494AP6	1,695,000	TYSON FOODS INC CONV NT	R/MD 3.25	10/15/2013				
20440W105	345,108	***COMPANHIA SIDERURGICA NACIONAL-SPONSORED ADR REPSTG ORD						
81369Y704	283,253	INDUSTRIAL SELECT SECT SPDR						
00130H105	272,105	AES CORP						
84972FRA6	340,000	NEW YORK N Y CITY MUN WTR FIN WTR AND SWR SYS REV BDS FISCALR/MD	5.00	06/15/2038				
75728MBQ6	300,000	REDDING CALIF ELEC SYS REV COPSAVRS N/A 09/22/2008	P/C 07/27/2007 @ 100	R/MD 3.133	07/01/2022			
91324P102	192,622	UNITEDHEALTH GROUP INC						
N22717107	140,443	***CORE LABORATORIES NV						
74347R107	118,215	PROSHARES TRUST ULTRA S&P500 PROSHARES ETF						
62914B100	112,139	NIC INC SHR USD 0.00USD						
73935S105	86,135	POWERSHARES DB COMMODITY INDEX TRACKING FUND ETF						
69329Y104	89,181	PDL BIOPHARMA INC SHR USD 0.01USD						
544712VD1	175,000	LOS ANGELES CNTY CALIF MET TRANSN SLS TAX P/C 7/1/08 @ 100 RFDG C-2ND SR B-1 N/A 09/22/08R/MD	4.994	07/01/2023				
00724F101	84,845	ADOBE SYSTEMS INC SHR USD 0.00EUR						
74005P104	58,845	PRAIRAIR INC						
849845EX6	650,000	CENTRAL HUDSON G&E SERIES C						
36467W109	49,108	GAMESTOP CORP NEW CLASS A						
86183Q100	36,550	UTS STONEMOR PARTNERS L P COMMON UNIT REP LIMITED PARTNERSHIP INTERESTS						
69344F106	35,000	PMC - SIERRA INC SHR USD 0.00USD						
48203R104	132,908	JUNIPER NETWORKS						
46120E602	30,578	INTUITIVE SURGICAL ISHR USD 0.00USD						
55261F104	60,821	M & T BANK CORP						
69331C108	47,273	PG&E CORP SHR USD 0.00USD						
G2552X108	54,909	***COVIDIEN LIMITED						
74347R634	21,815	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES						
80589M102	19,106	SCANA CORPORATION NEW						
45865V100	23,245	INTERCONTINENTALEXCHSHR USD 0.01USD						
G3922B107	16,549							
C01023206	13,961	AINSWORTH LUMBER CO LTD AINSWORTH LUMBER						
84125C109	25,358	NEUROCRINE BIOSCIENCES INC						
06739H362	16,500	***BARCLAYS BK PLC 8.125% PERP NON CUM PFD ADR CALLABLE 6/15/13 @ \$25 SER 5						
M52020100	15,548	***GIVEN IMAGING						
Y1968P105	14,222	DANAOS CORP						
23334L102	16,535	DSW INC CL A						
37244C101	9,002	GENOMIC HEALTH INC						
74153Q102	57,803	PRIDE INTERNATIONAL INC DEL						
21988K859	7,000	CORPORATE BACKED TR CFTS 2004-6 GOLDMAN SACHS 3.5% CAP I DEB DUE 02/15/2034						
06739H776	4,000	***BARCLAYS BK PLC ADR PFD SHS SER 3 DIVD - 7 10%SER 3 CAL DT 12/15/12 @ 25						
38144X500	3,229	GOLDMAN SACHS GROUP INC 6.20% SER B DEP SHS REP 1/1000TH NON CUM PFD STK						
M4148Y108	1,506	EZCHIP SEMICONDUCTOR LTD						
94976Y207	38	WELLS FARGO CAP TRUST IV 7% TR PFD SECS DUE 9/1/31 BOOK ENTRY						
80281R300	7	SANTANDER FIN PFD S A 6.41% UNIPERSONAL PFD SECS SER 1						
29677A105	14,882	EVERCORE PARTNERS INC CL A						
91232N106	7,441	UNITED STATES OIL FUND LP UNITS ETF						
48114T508	77	INTERWOVEN INC SHR USD 0.00USD						

**Schedule A**

Cusip	Par Value	Description	USD	0.01USD
02913V103	13,249	AMERICAN PUBLIC EDUC SHR		
50060P106	608	KOPPERS HOLDINGS INC		
57060U506	58	MARKET VECTORS RUSSIA ETF	ETF	
158884G36	29,000	CATS SER S-INT PMT ON 2009/14&PRIN 12.50% 2014-T/BOND-REG	RMD0000	08/15/2014
49448R109	14,127	KIMCO REALTY CORP		
66977W109	8,000	NOVA CHEMICALS CORP		
37733W105	3,133	GLAXOSMITHKLINE PLC 1 ADR REPR 02.00 SHR		
75952B105	18,571	RELIANT ENERGY INC		
74347R867	8,000	PROSHARES TRUST	ULTRASHORT DOW30 PROSHARES	
98482Y100	64,596	YAMANA GOLD INC ORD	CAD	0.00GBP
03060R101	104,035	AMERICREDIT CORP		
16411Q101	20,000	CHENIERE ENERGY PARTNERS L P COMMON UNITS		
41752X101	41,288	***HARVEST ENERGY TRUST TRUST UNITS		
849842BM2	250,000	BROOKLYN UNION GAS A1	SAVRS	
864763MC8	250,000	NY INSTITUTE OF TECHNOLOGY		
69348DAA4	100,000	PNC PREFERRED FUNDING TRUST I		
254839J87	42,100,000	DC REV-SAVRS-TXB-B		
105758BK5	40,000,000	FED REPUBLIC OF BRAZIL		
465139RZ8	31,878,000	AID-ISRAEL		
038481AC3	14,500,000	AID-EGYPT		
38141GFM1	10,000,000	GOLDMAN SACHS GROUP INC		
465139CN1	7,654,000	AID-ISRAEL		
370442BT1	5,000,000	GENERAL MOTORS CORP		
984758AD8	4,100,000	YANKEE ACQUISITION CORP		
52520L238	3,500,000			
57585KEP9	3,350,000	MA H/E SAVRS-F-NORTHE		
465139NK5	2,338,000	AID-ISRAEL		
85375CAQ4	2,288,000	STANDARD PACIFIC CORP		
913408AF1	2,000,000	UNIVERSAL CITY FLORIDA		
912920AB1	1,700,000	QWEST CORP		
60677UAC1	890,000	MOMENTIVE PERFORMANCE		
57585KKY3	350,000	MA H/E-K-SAVRS-NORTHE		
85375CAS0	117,000	STANDARD PACIFIC CORP		
87238FAB3	80,000	TERI 1999 B		

**Schedule B**

This schedule is Schedule B referred to in Section 1(a)(ii)(B) of the clarifying letter agreement (the "Clarifying Letter"), dated as of September 20, 2008, among Lehman Brothers Holdings Inc. ("LBHI"), Lehman Brothers Inc. ("LBI" and, together with LBHI, "Seller"), LB 745 LLC ("LB"), and Barclays Capital Inc. ("Purchaser") entered into in connection with the Asset Purchase Agreement, dated as of September 16, 2008, by and among LBHI, LBI, LB and Purchaser, as amended.

Any recipient of this Schedule B is required to enter into and is bound by the terms of a confidentiality agreement or other obligation acceptable to Seller and Purchaser. The listing of any security on this Schedule B does not indicate that such security has been delivered to Purchaser or the value of any such security. In particular, the par amounts set forth on Schedule B are provided for informational purposes only and are not indicative of the value of the securities.

Schedule B lists securities believed to be held in LBI's "clearance boxes" as of the time of the Closing (as defined in the Clarifying Letter) and is without prejudice to the right of Barclays to receive other securities held in such clearance boxes but not listed on Schedule B or to return securities, in each case pursuant to the terms of the Clarifying Letter.



**Schedule B**

<b>CUSIP</b>	<b>Security Description</b>	<b>Par Amount</b>
901200105	20TH CENTURY ENERGY CORP	100
90131B108	21ST CENTURY FILM CORP	2,000
90130C305	21ST CENTURY TECHNOLOGIES	2,585
90206R103	2-INFINITY INC	40,610
316811108	50 OFF STORES INC	1,050
28251TAQ6	801 GRAND CDO SERIES 2006-1 LLC 11.79%	675,000
001075100	A G AUTOMOTIVE WAREHOUSE-A	7,100
002062107	A T & E CORPORATION	146,163
00088U108	A.D.A.M. INC	857
002528107	AADAN CORP	50
000336305	AAG HOLDING CO INC 7.25% 01/23/34 PFD	21
00252W104	AAIPHARMA INC USD0.001	247,908
002919108	ABACAN RESOURCE CORP NEW	34
000375204	ABB LTD-SPON ADR	43,522
003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP T	150,000
000780KM7	ABN AMRO MORTGAGE CORP 4.75% 07/25/11	135,000
00374N107	ABOVENET INC	66
003748100	ABRAHAM LINCOLN FEDERAL SAVINGS BAN	700
003830106	ABRAXAS PETROLEUM CORP	1,381
003865102	ABSOLUTE FUTURE.COM	10,000
00386SAB8	ABU DHABI NATIONAL ENERGY COMPANY P.	9,000
004315305	ACCESS HEALTHNET INC NEW	19,030
004337101	ACCESS NATIONAL CORP	148
004325205	ACCLAIM ENTERTAINMENT INC	100
00437W102	ACCRUE SOFTWARE INC	319,310
00448Q201	ACHILLION PHARMACEUTICALS	154
004631107	ACME COMMUNICATIONS INC	35
004845202	ACOM CO LTD-SPONSORED ADR	1,204
004848107	ACORN ENERGY INC	200
00503U105	ACTERNA CORP	19,900
00506P103	ACTIVIDENTITY CORP	1,775
00507P102	ACTRADE FINL TECHNOLOGIES LTD	3,100
00509L703	ACURA PHARMACEUTICALS INC	37
005315205	ADACORP INC NEW	3
005208103	ADA-ES INC	2,473
00651F108	ADAPTEC INC	12,500
006847107	ADELPHIA BUSINESS SOLUTIONS INC CL A	12,950
006ESC982	ADELPHIA COMMUNICATIONS CORP 13% PE	14,899
00685R870	ADELPHIA RECOVERY TRUST	17,401
00687A107	ADIDAS AG-SPONSORED ADR	99
00724F101	ADOBE SYSTEMS INC	16,059
00724X102	ADOLOR CORPORATION	4,073
007361108	ADRIEN ARPEL INC	6,558
007361207	ADRIEN ARPEL INC PFD	422
00738C102	ADTEC	16,947
00739W107	ADVANCE AMERICA CASH ADVANCE	3,369
007977101	ADVANCED DETECTORS INC	33,530
00753T105	ADVANCED MARKETING SERVICES	2,150

00763MAG3	ADVANCED MEDICAL OPTICS INC 2.5% 07/15	455,970
007910102	ADVANCED MONITORING SYSTEMS	2,500
00754V109	ADVANCED OPTICS ELECTRONICS	10,000
00762K111	ADVANSTAR HOLDINGS CORP	1,250
00762P102	ADVANTAGE LINK INC	8,050
007639107	ADVENT CLAYMORE GLOBAL CONVE	763
N00927306	AEGON NV 6.875% PERP PFD	79
001031103	AEP INDUSTRIES INC	90
007698103	AERO SYSTEMS INC	60,405
008017105	AEROSPACE CREDITORS LIQUIDATING TRU:	135,196
00808M105	AEROVOX CORP	735
00130H105	AES CORP	55,000
00817R103	AETRIUM INC	65
008179103	AFFILIATED BANC CORP	81,860
008190100	AFFILIATED COMPUTER SVCS-A	4,275
001057207	AFN INC	172
008494106	AGRIBIOTECH INC	7,700
008916108	AGRIUM INC	8,692
001423102	AIM TELEPHONES INC	10,700
C01023206	AINSWORTH LUMBER CO LTD	24
009037201	AINSWORTH LUMBER CO LTD-144A 144A	2,125
009119108	AIR FRANCE-KLM	98
009140104	AIR POLLUTION CONTROL CO	16
009207101	AIR T INC	557
009374109	AIRLIFT INTERNATIONAL INC	100
00950H102	AIRSPAN NETWORKS INC	732
00950F205	AIRTECH INTERNATIONAL GROUP	2,000
009500109	AITRONICS INTL CORP	200
009606104	AIXTRON AG-SPONSORED ADR	1,107
011311107	ALAMO GROUP INC	643
011659109	ALASKA AIR GROUP INC	13,009
011752102	ALASKA OIL & MINERAL INC	50
013876107	ALCOHOL SENSORS INTERNATIONAL LTD	3,350
014464PG0	ALEDO ISD-SCH BLDG	20,800
014626105	ALEX HAMILTON I	27
015867104	ALGOREX CORP	34,502
017175209	ALLEGHANY CORP 5.75% 06/15/09 CV PFD	30
017363AE2	ALLEGHENY ENERGY SUPPLY 8.25% 04/15/1:	430
01741R102	ALLEGHENY TECHNOLOGIES INC	1,150
01747T102	ALLEGIANCE TELECOM INC	3,750
018490102	ALLERGAN INC	22,938
01849X100	ALLERION INC	341,875
018565101	ALLIANCE COMMUNICATIONS GROUP INC	1,100
019205103	ALLIANCE FINANCIAL CORP	38
018772103	ALLIANCE ONE INTERNATIONAL	17,672
018773309	ALLIANCE PHARMACEUTICAL CP	138
018836106	ALLICO CORPORATION	71,428
018859108	ALLIED ARTISTS INDS INC	8,535
019228402	ALLIED IRISH BANKS-SPONS ADR	1,935
019589308	ALLIED WASTE INDUSTRIES INC	91,416
01958XBD8	ALLIED WASTE NORTH AMERICA INC 5.75% I	250,000
01975DAC4	ALLMERICA CBO I LTD/ALLMERICA CBO I CO	3,000,000

020813101	ALPHARMA INC-CL A	10,500
021373105	ALTAIR NANOTECHNOLOGIES INC	6,903
02149U119	ALTERNATIVE ASSET MANAG-CW12	3,465,325
022069306	ALTOS HORNOS DE VIZCAYA SA	1,000
022145106	ALTUS BANK FSB	101,298
022205108	ALUMINA LTD-SPONSORED ADR	11,591
023113103	AMASYS ORD	295
023184203	AMBER RESOURCES CO	10,378
023187107	AMBERS STORES INC	72,000
00167K500	AMDL INC	159
025011107	AMER CAP HOLDING CORP/NEV	1,000
025227208	AMER CONSOLIDATED GROWTH CRP	200
023608102	AMEREN CORPORATION	32,947
02365B100	AMERICA ONLINE LATIN AMER INC CL A	514
02378JAS7	AMERICAN AIRLINES PASS THROUGH TRUS	250,000
023879109	AMERICAN ASIATIC OIL CORP	2,000
02461T104	AMERICAN BIOMED INC	3,000
024898108	AMERICAN CAPITAL CORP	24,100
02503Y103	AMERICAN CAPITAL LTD	1,649
025207309	AMERICAN COMPLEX CARE INC	90,800
025242207	AMERICAN CONTL CORP	199
025816AX7	AMERICAN EXPRESS CO 6.15% 08/28/17	24,000
026038307	AMERICAN FILM TECHNOLOGIES INC NEW	500
025932104	AMERICAN FINANCIAL GROUP INC	9,382
026375105	AMERICAN GREETINGS CORP-CL A	6,191
026497206	AMERICAN HELIOTHERMAL CORP	1,307
026863100	AMERICAN INTEGRITY CORP	147,131
02687QDG0	AMERICAN INTERNATIONAL GROUP INC 5.8%	950,000
02687P100	AMERICAN INTERNATIONAL MARKETING INC	3
02744RAM9	AMERICAN MEDIA OPERATIONS INC 10.25%	3,636
028663102	AMERICAN NUCLEAR CORP	300
028731107	AMERICAN ORIENTAL BIOENGINEE	1,700
028780500	AMERICAN PACESETTER NEW	4,400
028740108	AMERICAN PACIFIC CORP	346
028816106	AMERICAN PAD & PAPER CO NEW	400
028826105	AMERICAN PAIN & STRESS INC	1,000
028856102	AMERICAN PET CO	60
029068103	AMERICAN POWERHOUSE INC	2,000
02913V103	AMERICAN PUBLIC EDUCATION	21,134
029326105	AMERICAN RIVER BANKSHRS (CA)	15
029404100	AMERICAN SAVINGS BANK/NY	95,000
029570108	AMERICAN SELECT PORTFOLIO	1,101
029654308	AMERICAN SKIING CO DEL	100
029901204	AMERICAN SPORTS ADVISORS INC NEW	1,600
03009T101	AMERICAN STRATEGIC INC III	13
030145205	AMERICAN TECHNOLOGY CORP/DEL	4
030379101	AMERICAN VIDEO TELECONFERENC	200
030420103	AMERICAN WATER WORKS CO INC	46
03060R101	AMERICREDIT CORP	184,200
03073V107	AMERITYRE CORP	57
03071L101	AMERIVEST PROPERTIES	92
030789507	AMES DEPT STORES INC	457

031001100	AMES NATIONAL CORP	54
03113V109	AMF BOWLING INC	8,819
001719103	AMI SYSTEMS INC	100
031724107	AMOROCORP INC	2
031822109	AMOSKEAG BK SHS	135,574
032092306	AMPEX CORP-CLASS A	2,400
001765AU0	AMR CORP 9% 08/01/12	32,000
032158107	AMREIT-CL A	196
032159105	AMREP CORP	386
031909203	AMRESKO INC NEW	80
032511107	ANADARKO PETROLEUM CORP	190,662
032511AX5	ANADARKO PETROLEUM CORP 5.95% 09/15/	3,000
032657207	ANALOGIC CORP	4,575
001813104	ANC RENTAL CORP	101
03304B102	ANCHOR GLASS CONTAINER CORP NEW	24
033301201	ANCHORAGE FINANCE SUB TRUST III 4.486%	108
305059107	ANE FAIRLANE MANAGEMENT CP	1,400
034622100	ANGEL ENTERTAINMENT INC	1,000
035229CD3	ANHEUSER-BUSCH COS INC 5.75% 04/01/10	1,000,000
03672N100	ANTENNA TV ADS	19
036730109	ANTEX ORD	1,600
037023306	ANTHRACITE CAPITAL INC 9.375% PERP PFC	2,000
037389103	AON CORP	41,635
03759P101	APHTON CORP	600
037613106	APOLLO INTL OF DELAWARE INC	20,000
037928108	APPIAN TECHNOLOGY INC	200
03814E307	APPLETREE COS INC/THE	1,000
037905106	APPLIED COATING INTL INC	5,000
038177200	APPLIED DEVICES CORP	100
03832H100	APPONLINE.COM INC	18
038373304	AQUA CARE SYSTEMS INC	50
03838F306	AQUA VIE BEVERAGE CORP	100
038903100	AQUACULTURE PRODUCTION TECH	3,500
03838P106	AQUANATURAL COMPANY	70,086
038492104	ARACCA PETROLEUM CORP	500
001986108	ARC ENERGY TRUST-UNITS	97
G0450A147	ARCH CAPITAL GROUP LTD 8% PERP PFD A	37
039574108	ARCHIVALCD INC	95
03979M102	ARDENT COMMUNICATIONS INC	50
040114GK0	ARGENTINA GOVERNMENT INTERNATIONAL	513,418
040114GA2	ARGENTINA GOVERNMENT INTERNATIONAL	90,000
040114GL8	ARGENTINA GOVERNMENT INTERNATIONAL	4,130,547
040249104	ARGUS INC	12
040311102	ARGYLE SECURITY ACQUISITION CORP	900
040362105	ARIES RESOURCE CORP	39
040394108	ARIL GROUP INC	184,912
040329104	ARI-MEX OIL & EXPLORATION INC	2,000
040401101	ARIS INDUSTRIES INC	10
040901100	ARIVACA SILVER MINES LTD	800
040712101	ARK RESTAURANTS CORP	72
040790107	ARKANSAS BEST CORP	22,854
043168103	ARTS-WAY MANUFACTURING CO	1,557

044103406	ASHFORD HOSPITALITY TRUST INC 8.45% PI	13
G0536XAA1	ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11	165,000
04516K104	ASIA ELECTRONICS HOLDING CO	5,000
044901106	ASIA PACIFIC FUND INC	65
04516V100	ASIA PULP & PAPER-SPONS ASIA PULP ADR	40,150
G05354116	ASIACONTENT.COM LTD A SHS NEW	20
045327103	ASPEN TECHNOLOGY INC	500
045354107	ASPEON INC	4,075
04541Y103	ASSET EQUITY GROUP INC	41
046003JT7	ASSOCIATES CORP OF NORTH AMERICA 6.2	250,000
046008207	ASSOCIATES FIRST CAPITAL-RVO	300
227478104	AT CROSS CO-CL A	60
045919AC1	AT HOME CORP 0.5246% 12/28/18 CV	1,100,000
045919AA5	AT HOME CORP 0.5246% 12/28/18 CV 144A	30,000
045919AF4	AT HOME CORP 4.75% 12/15/06 CV	100,000
045919107	AT HOME CORP SERIES A USD0.01	945,552
001957AV1	AT&T CORP 6% 03/15/09	520
78387GAD5	AT&T INC 6.25% 03/15/11	10,000
00206P106	ATG INC	33,333
047468AB9	ATHILON CAPITAL CORP 4.237% 02/03/45 144	7,400,000
047468AA1	ATHILON CAPITAL CORP 4.247% 01/30/45 144	2,800,000
047886AB2	ATLANTA HLTH 1ST HUMA	215,000
048483UA7	ATLANTIC CNTY	15,000
048535108	ATLANTIC FINANCIAL FEDERAL	2,000
048553200	ATLANTIC GROUP INC NEW	2
048591200	ATLANTIC IMP CORP \$6.50 JR PFD PFD	10
048591101	ATLANTIC IMPROVEMENT CORP	851
049303100	ATLAS ENERGY RESOURCES LLC	912
049305105	ATLAS ENGINEERING CO	14,267
049901309	ATRATECH INC NEW	13,000
04963C209	ATRICURE INC	1,142
04963Y102	ATRIUM INNOVATIONS INC	42
002113108	ATX COMMUNICATIONS INC	8
002255107	AU OPTRONICS CORP-SPON ADR	48,138
050740109	AUDIOHIGHWAY.COM	100
05153Q106	AUREAL INC	23
05164B106	AURORA FOODS INC	979
052528304	AUST & NZ BNKG GRP-SPON ADR	251
052430AD7	AUSTIN ISD REF-SER A	1,100
052587102	AUSTRIA FUND INC	1,000
052666104	AUTHENTIDATE HOLDING CORP	52
05343V205	AVALON DIGITAL MARKETING SYS	77
053413BM1	AVALON IMPT-CMNTY-A	35,000
053484705	AVALONBAY COMMUNITIES INC 8.7% PERP F	87
05349F402	AVATEX CORP-CL A	300
053505AA1	AVENTINE RENEWABLE ENERGY HOLDINGS	25,000
054308101	AVON RENT A CAR & TRUCK CORP	5,800
002448108	AW COMPUTER SYSTEMS INC-CL A	330
05480L101	AZTEC TECHNOLOGY PARTNERS	15,010
05500Q106	AZUL HOLDINGS INC	12
92335X118	B WTS VERADO HLDGS INC PUR COM	36,580
05614P101	BABCOCK & BROWN AIR LTD-ADR	9,401

055185201	BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD	4,500
055188205	BAC CAPITAL TRUST IV 7% 02/01/32 PFD	79
055189203	BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B	145
056525108	BADGER METER INC	3,991
057620106	BALA REALTY INC	1,000
058498AF3	BALL CORP 6.875% 12/15/12	250,000
058521AH8	BALLANTYNE RE PLC 4.472% 05/02/36 144A 1	4,500,000
058521AJ4	BALLANTYNE RE PLC 4.486% 05/02/36 144A 1	1,600,000
058521AF2	BALLANTYNE RE PLC 4.488% 05/02/36 144A 1	2,500,000
058521AG0	BALLANTYNE RE PLC 4.497% 05/02/36 144A 1	6,200,000
05873KAK4	BALLY TOTAL FITNESS HOLDING CORP 14%	1,000
P09669BR5	BANCO DE GALICIA Y BUENOS AIRES 11% 0-	100,000
059644AH7	BANCO SANTANDER RIO SA 3% 04/30/10 FLT	63,000
059690107	BANCORP RHODE ISLAND INC	11
060505BF0	BANK OF AMERICA CORP 4.375% 12/01/10	3,800
060505BM5	BANK OF AMERICA CORP 5.375% 06/15/14	1,000,000
060505682	BANK OF AMERICA CORP 7.25% PERP CV PF	113
638585AU3	BANK OF AMERICA CORP 7.8% 09/15/16	10,000
060505765	BANK OF AMERICA CORP 8.2% PERP PFD	11,450
063425102	BANK OF MARIN BANCORP/CA	287
063840102	BANK OF NEW ENGLAND CORP	600
063840AC6	BANK OF NEW ENGLAND CORP 9.5% 02/15/9	25,000
065416117	BANK UNITED CORP RIGHTS	100,800
06643P104	BANKFINANCIAL CORP	1,513
06652BAE3	BANKUNITED CAPITAL TRUST 3.125% 03/01/1	100,000
066800103	BANRO CORPORATION	458
M18955100	BARAN GROUP LTD	7
06739H362	BARCLAYS BANK PLC 8.125% PERP PFD	5,685
06739H776	BARCLAYS BANK PLC/NY 7.1% PERP PFD 3	350
067774109	BARNES & NOBLE INC	41,246
068221100	BARNWELL INDUSTRIES INC	117
069567204	BARTON INDUSTRIES INC NEW	1
055262505	BASF AG	4
06985P100	BASIC ENERGY SERVICES INC	5,302
070005103	BASIC LEASING CORP	18,024
07011T306	BASIN WATER INC	53,017
070121207	BASIX CORP	205
07132XAU7	BATTERY PARK CDO LTD 0% 02/10/11 144A	5,000,000
072730302	BAYER AG-SPONSORED ADR	2
073176109	BAYTEX ENERGY TRUST-UNITS	1,242
07329M100	BBVA BANCO FRANCES SA-ADR	16,320
05534B760	BCE INC	1,000
073309999	BE INC ESCROW CUSIP	500
07385TAJ5	BEAR STEARNS COS INC/THE 5.7% 11/15/14	500,000
073846107	BEARCAT EXPLORATIONS LTD	111,500
074014101	BEASLEY BROADCAST GRP INC -A	156
074406AG4	BEAUMONT FING SER A	15,000
075811109	BECKMAN COULTER INC	1,072
075896100	BED BATH & BEYOND INC	6,520
076316GS1	BEDFORD CSD	7,400
077900108	BELL SAVINGS HOLDINGS INC	50,895
079867AH0	BELLSOUTH TELECOMMUNICATIONS INC 5.8	20,000

081331AE0	BELVOIR LAND LLC 5.3% 12/15/35 144A	15,000
081499AA3	BEN FRANKLIN RETAIL STORES 7.5% 06/01/0	10,000
083778DD9	BERGEN IMPT-A-RIDGEWO	50,000
084597202	BERKSHIRE BANCORP INC	60
086516101	BEST BUY CO INC	14,668
086553104	BEST PRODUCTS INC	463,555
087509105	BETHLEHEM STEEL CORP	3,781
087509402	BETHLEHEM STEEL CORP 2.5% PERP CV PF	100
087509303	BETHLEHEM STEEL CORP 5% PERP CV PFD	1,000
087866109	BEVERLY HILLS BANCORP INC	1,225
087822409	BEV-TYME INC	3,614
055434203	BG GROUP PLC-SPON ADR	82
088864103	BIFLYX INC	2,000
089239107	BIG INDIAN RESOURCES INC N/C FR BIG IND	1,000
09058V103	BIOCRYST PHARMACEUTICALS INC	15,270
09063H206	BIOMED REALTY TRUST INC 7.375% PERP PI	80
090636101	BIONIC PRODUCTS INC	1
090648106	BIOPLASTY INC	29,400
09059D102	BIO-QUANT INC	25
090908104	BIOSONICS INC	26,800
090913104	BIOSTIM INC	2,000
090917105	BIOSYNERGY INC	1,100
090881103	BIRKS & MAYORS INC	87
091250100	BIRMINGHAM STEEL CORP	100
091903104	BITEC DEVEL CORP	10,000
091935502	BLACKBOARD INC	3,965
09247Q106	BLACKROCK BROAD INV GR 2009	16
09255K108	BLACKROCK ENHANCED GOVT FUND	1,000
09255X100	BLACKROCK FLOAT RT INCOME ST	8,064
09247H106	BLACKROCK FLORIDA INSD 2008	1,934
09253N104	BLACKROCK MUNIHOLDINGS FUND	86,694
09254M105	BLACKROCK MUNIYIELD CALI FD	1,166
09255G107	BLACKROCK MUNIYIELD PA INSUR	416
092508209	BLACKROCK PREFERRED AND EQUITY ADV/	1
095180105	BLOUNT INTERNATIONAL INC	5,719
095602108	BLUE HOLDINGS INC	55
055950109	BMJ MEDICAL MANAGEMENT INC	2,000
05566T101	BNC BANCORP	48
05567LTW7	BNP PARIBAS 0% 04/29/10 BSKT	1,530,000
05567LUQ8	BNP PARIBAS 7% 07/15/13 MTN VAR	3,850,000
05567LML8	BNP PARIBAS 7.25% 04/27/22 MTN FLT	17,000
05565A202	BNP PARIBAS-ADR	60
05567SAA0	BNSF FUNDING TRUST I 6.613% 12/15/55 VAF	25,000
096606108	BOARDROOM BUSINESS PRODUCTS	30,000
096892104	BODISEN BIOTECH INC	34
097000103	BODYTEL SCIENTIFIC INC	217,391
097257BW8	BOGOTA GEN IMPT	45,000
097305106	BOGUE INTERNATIONAL INC	3
097519102	BOLDER TECHNOLOGIES CORP	100
097751AG6	BOMBARDIER INC 6.75% 05/01/12 144A	250,000
098904998	BONNEVILLE PACIFIC CORP ESCROW	21,392
099541203	BORDEN CHEMICALS & PLAS-UNIT	8,600

10138MAG0	BOTTLING GROUP LLC 5.5% 04/01/16	500,000
101706208	BOUNDLESS CORP	750
102183AK6	BOWATER INC - PRE-MERGER 6.5% 06/15/13	10,000
103304BB6	BOYD GAMING CORP 7.75% 12/15/12	250,000
103354106	BOYDS COLLECTION LTD	57
10382K102	BRACKNELL CORP	20
105756AE0	BRAZILIAN GOVERNMENT INTERNATIONAL E	77,500
10625K109	BRE-X MINERALS LTD	2,500
108763103	BRIDGFORD FOODS CORP	2,000
109214106	BRIGHTCUBE INC	93,500
109599100	BRILUND LTD	400
110122108	BRISTOL-MYERS SQUIBB CO	13,195
110394400	BRISTOW GROUP INC 5.5% 09/15/09 CV PFD	90
11130P104	BROADBAND HOLDRS TRUST	60
11133V108	BROADPOINT SECURITIES GROUP	1,110
111388104	BROADVIEW SAVINGS BANK CLEVELAND OF	2,300
111443107	BROADWAY FINANCIAL CORP-N.J.	26,886
112211107	BRONCO DRILLING CO INC	13,743
112214200	BRONCO OIL & GAS CO NEW	30
112502109	BROOKE CORP	85
114039100	BROOKLYN FEDERAL BANCORP INC	14
649842BN0	BROOKLYN UNION GAS 97 A2 SAVRS	700,000
649842BM2	BROOKLYN UNION GAS A1 SAVRS	600,000
114435100	BROOKS SATELLITE INC	400
114822109	BROTHERS GOURMET COFFEES INC	124
115637100	BROWN-FORMAN CORP-CLASS A	440
116475B37	BROWNSVILLE UTL SYS-A	75,000
117637GA0	BRYANT SD #23 REF	50,000
056032105	BTU INTERNATIONAL INC	1,426
118167105	BUCKEYE GP HOLDINGS LP	1,100
11835A105	BUCKHEAD AMERICA CORP	532
118502103	BUCKNELL INDUSTRIES INC	1,200
119848109	BUFFALO WILD WINGS INC	2,317
G16962204	BUNGE LTD 4.875% PERP CV PFD	96
121899CE6	BURLINGTON NORTHERN RR CO 6.55% 01/0	600
122016108	BURLINGTON RES COAL SEAM GAS	6,450
12232C108	BURNHAM PACIFIC PROPERTIES INC	2,000
122756109	BURRITT INTERFINANCIAL BANCORPORATIO	55,091
123159105	BURZYNSKI RESEARCH INSTITUTE	2,538
12466K107	C & E FURNITURE INDUSTRIES INC	1,839
126086107	C ME RUN CORP	700
13062PD66	CA DAILY-UNIV-A-3	900,000
13066YLE7	CA DEPT WTR VAR-F-5	200,000
13066YDB2	CA DEPT WTR-A	4,400
13062N7L5	CA FLTG RATE-A-1	500,000
13033KSP5	CA HFA-VAR-MFH III-A	450,000
13068H3K8	CA PUB WKS REF-A-UNIV	25,000
13068H6U3	CA PUB WKS-B-TEALE DA	210,000
13066KUS6	CA ST WTR-PREREF-X	10,000
13066KUU1	CA ST WTR-UNREF-X	100,000
13066KUX5	CA ST WTR-UNREF-X	490,000
130923AP0	CA STWD TOB-B-ASSET	50,000



130923AQ8	CA STWD TOB-B-ASSET	25,000
130923AR6	CA STWD TOB-B-ASSET	20,000
13016NAL8	CA TOB-ASSET-B-KERN	15,000
1307746W7	CA UNV SYSTEMWIDE-A	115,000
126925106	CABLETEL COMMUNICATIONS CORP	32,100
127233104	CADDO INTERNATIONAL INC	434
127761104	CAIRE INC	1
12960P107	CALGROUP GRAPHICS LTD	1,000
129609AB9	CALHOUN CBO LTD 0% 07/23/10 144A 1A VAF	3,000,000
13000B108	CALIBRE ENERGY INC	425,000
129897104	CALICO COMMERCE INC	1,855
130624KR9	CALIFORNIA	30,000
130923BF1	CALIFORNIA STATEWIDE	50,000
131096AF6	CALLAHAN NORDRHEIN-WESTFALEN GMBH	750,000
13199ADD0	CALPINE CORP 6% 09/30/14 CV	9,250
13199ADC2	CALPINE CORP/OLD 4.75% 11/15/23 CV	400,000
132042AG7	CAMBRIA PCR REF-BETHL	35,000
132618109	CAMCO FINANCIAL CORP	36
13433PAF1	CAMPBELL BRD LSE	100,000
M20791105	CAMTEK LTD	89
13642L100	CANADIAN OIL SANDS TRUST	899
137225108	CANARGO ENERGY CORP	1,282
138006309	CANON INC-SPONS ADR	100
885797AB6	CANWEST MEDIAWORKS INC 8% 09/15/12	91
13874TAA0	CANWEST MEDIAWORKS LP 9.25% 08/01/15	30,000
P20037AA8	CAP CANA SA 9.625% 11/03/13 REGS	45,000
P25625AE7	CAP SA 7.375% 09/15/36 REGS	70,000
139209100	CAPE BANCORP INC	196
139793103	CAPITAL BANK CORP	51
140065202	CAPITAL CORP OF THE WEST	6,252
14067E308	CAPSTEAD MORTGAGE CORP 1.26% PERP C	51
14067D102	CAPSTONE TURBINE CORP	37,404
14166N209	CAREADVANTAGE INC	58,408
142579DB4	CARLSBAD IMP ASM 95-1	15,000
141798108	CARRIBBEAN AMERICAN HEALTH	50
145628GX5	CARROLLTON FMRS ISD	250,000
147272108	CASCADE FINANCIAL CORP	9,174
147448104	CASELLA WASTE SYSTEMS INC-A	1,710
148372AK1	CASTAIC USD FACS-92-1	10,000
148881105	CATALYST SEMICONDUCTOR INC	144
14912L2Y6	CATERPILLAR FINANCIAL SERVICES CORP 5	17,609
149507105	CAVALIER HOMES INC	216
124857202	CBS CORP	25,856
125002105	CCR VIDEO CORP	5,500
125005207	CCX INC 5% PERP PFD	2,320
125137109	CEC ENTERTAINMENT INC	250
150811107	CEDYCO CORPORATION	6,300
150870202	CELANESE CORP 4.25% PERP CV PFD	25
15101QAB4	CELESTICA INC 7.875% 07/01/11	250,000
M2196W113	CELL KINETICS LT WTS AC K=1.0E-4 01/07/12	178
M2196W105	CELL KINETICS LTD	1,701
15188T108	CENTERLINE HOLDING CO	16,539

15234Q108	CENTRAIS ELEC BRAS-ADR PREF	2,524
649845EX8	CENTRAL HUDSON G&E SERIES C	600,000
156432106	CENTURY BANCORP INC -CL A	30
156492100	CENTURY CASINOS INC	116
12525D102	CFS BANCORP INC	694
161175AA2	CHARTER COMMUNICATIONS OPERATING L	250,000
163428105	CHELSEA THERAPEUTICS INTERNA	200
16411Q101	CHENIERE ENERGY PARTNERS LP	155,000
165167BC0	CHESAPEAKE ENERGY CORP 7.5% 09/15/13	250,000
167592UZ5	CHICAGO ARPT-AMT-C	5,000
167505DB9	CHICAGO BOE SCH-MBIA	100,000
167685KF2	CHICAGO SFM-SER A	260,000
167485EJ6	CHICAGO-A-PRERF	15,000
168490EC0	CHICO IMP BD NE SWR	20,000
16936R105	CHINA AUTOMOTIVE SYSTEMS INC	5,461
16936V106	CHINA BIOPHARMACEUTICALS HOL	216
16937R104	CHINA EASTERN AIRLINES-ADR	168
16945M105	CHINAMALLUSA.COM INC	1,000
16957HBK6	CHINO HILLS IMPT REF	5,000
169551GL6	CHINO REDEVREF-SER A	25,000
G2110R106	CHIPMOS TECHNOLOGIES BERMUDA	6,119
12542A206	CHS ELECTRONICS INC NEW	1,500
20440W105	CIA SIDERURGICA NAEL-SP ADR	3,815
17162W206	CIBA SPECIALTY CHEMI-SP ADR	59
172216H97	CINCINNATI	30,000
171871AH9	CINCINNATI BELL INC 7% 02/15/15	250,000
172529109	CIPRICO INC	5,000
172855108	CITADEL GOLD MINES INC	2,000
17311U200	CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD	230
17310L201	CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD	2,420
172967556	CITIGROUP INC 8.5% PERP PFD F	4,000
172922106	CITIZENS & NORTHERN CORP	29
17461R106	CITIZENS FIRST BANCORP INC	1,756
176682102	CITIZENS SOUTH BANKING CORP	32
163316AB8	CITY OF CHELSEA SERIES B	25,000
75728MBQ6	CITY OF REDDING	100,000
12562M106	CKX INC	551
18051W109	CLARION COML HLDGS INC CL A	600
18451C109	CLEAR CHANNEL OUTDOOR-CL A	64,754
185630RW2	CLEMSON UNIV	100,000
125716100	CM COMMUNICATIONS INC	1,300
125820100	CML GROUP INC	5
125896AX8	CMS ENERGY CORP 6.3% 02/01/12	250,000
126132109	CNOOC LTD-ADR	640
196479ME6	CO HSG MFH CL I-B2	23,480,000
196479KN8	CO HSG-ADJ-TXB-MFH-A1	10,000
191216AH3	COCA-COLA CO/THE 5.75% 03/15/11	1,000,000
19248G106	COHEN & STEERS DIVIDEND MAJO	50
194014106	COLFAX CORP	240
19421R200	COLLECTORS UNIVERSE	1,109
194738L40	COLLIN-REF-PERM IMPT	175,000
195493408	COLONIAL BANCGROUP INC/THE 8.875% 03/	1,420

195872403	COLONIAL PROPERTIES TRUST 8.125% PERI	190
19623P101	COLONY BANKCORP	43
196885EB9	COLTON FACS REF-#89-2	10,000
197779101	COLUMBIA LABORATORIES INC	465
198415101	COLUMBIA SAVINGS & LOAN ASSC	405,954
199782103	COM TEL INC	4,600
205937105	COM21 INC	100
20030NAD3	COMCAST CORP 5.5% 03/15/11	9,000
20030NAJ0	COMCAST CORP 5.85% 11/15/15	500,000
200334100	COMDISCO HOLDING CO	140
2003369U1	COMDISCO INC 5.95% 04/30/49	3,000,000
2003369S6	COMDISCO INC 6.13% 08/01/49	2,000,000
200340107	COMERICA INC	42,929
200380103	COMFED BANCORP INC	165,227
200693208	COMMERCE ONE INC NEW	414
202259107	COMMERCIAL PROPERTY CORP	200
202656104	COMMODORE ENVIRONMENTAL SVCS	18
203278106	COMMONW SVGS ASSN/HOUSTON	100
203391107	COMMUNICATIONS CORP AMERICA	3
203900105	COMMUNICATIONS SYSTEMS INC	57
203752407	COMMUNITY BNCP ORD	10,217
203660105	COMMUNITY HEALTH COMPUTING CORP	144,350
20441W104	COMPANHIA DE BEBIDAS-ADR	91
20441W203	COMPANHIA DE BEBIDAS-PRF ADR	77,274
204494207	COMPARATOR SYSTEMS CORP NEW	5,500
20451N101	COMPASS MINERALS INTERNATIONAL	2,648
20452CAA2	COMPLETE MANAGEMENT INC 8% 08/15/03 C	25,000
204938104	COMPOSITECH LTD	301,872
209929108	COMPUSONICS VIDEO CORP	170
89486N105	COMPUTER COMMUNICATIONS INC	1
205428105	COMPUTER STORE INC	300
20563P101	COMPX INTERNATIONAL INC	3,930
205768203	COMSTOCK RESOURCES INC	210
207865106	CONNECTIVITY TECHNOLOGIES	1,250
208254201	CONOLOG CORP 4% PFD SER A PFD	1,500
208892208	CONS CAPITAL NORTH AMERICA	11,000
2084649R0	CONSECO INC ESCROW 9% 10/15/06	50,000
20856D104	CONSOLIDATED ACORN RESOURCES LTD	300
209615BT9	CONSOLIDATED NATURAL GAS CO 6% 10/15	500,000
20959D100	CONSOLIDATED NRD RESOURCES LTD	40
21036U107	CONSTAR INTL INC	9,239
210430104	CONSTON CORP-CL A	253
210575AC0	CONSUMERS INTERNATIONAL INC 10.25% 04	100,000
21061P106	CONSUMERS PACKAGING INC	30,000
210728101	CONSYGEN INC	6,000
210771200	CONTINENTAL AG-SPONS ADR	30
210802302	CONTINENTAL AIRLINE HOLDINGS 6.5% PFD	110
212072102	CONTINENTAL STEEL CORP	170
212172100	CONTINUOCARE CORP	292
211915103	CONTINUUM GROUP A INC	302
211916101	CONTINUUM GROUP B INC	1,009
211918107	CONTINUUM GROUP D INC	1,009

21220C103	CONTOUR ENERGY CO	2,060
211919105	CONVERA CORP-CLASS A	1,425
212485106	CONVERGYS CORP	26,219
212540108	CONVERSE INC-DEL	15
21254S107	CONVERTED ORGANICS INC	700
213183Z74	COOK CNTY-REF-SER D	100,000
216844100	COOPERATIVE BANKSHARES INC	11
217213206	COPELAND (AL) ENTERPRISES 17.5% PFD	1,483
217296DP4	COPIAGUE UFSD	50,000
217900109	COPPER LAKE EXPLORATIONS LTD	1,100
21851C109	CORDEX PETROLEUMS INC-CL A	15
N22717107	CORE LABORATORIES N.V.	228
218681104	CORE-MARK HOLDING CO INC	8,081
218916104	CORNERSTONE PROPANE PARTNERS LP-UT	11,000
22002T108	CORPORATE OFFICE PROPERTIES	1,212
21988K859	CORPORATE-BACKED TRUST CERTIFICATE:	2,500
21988G353	CORPORATE-BACKED TRUST CERTIFICATE:	3,420
21988G429	CORPORATE-BACKED TRUST CERTIFICATE:	6,000
22025YAH3	CORRECTIONS CORP OF AMERICA 6.25% 03	250,000
22082D205	CORTS TRUST FOR AON CAPITAL 6.875% 03	7
G24419AA4	COSAN FINANCE LTD 7% 02/01/17 REGS	30,000
221462104	COSMOS RESOURCES INC	14
22236Q102	COUNTRY WORLD CASINOS INC	10,000
222372AM6	COUNTRYWIDE FINANCIAL CORP 0.5544% 01	559,260
222388209	COUNTRYWIDE FINANCIAL CORP 7% 11/01/3	3
222403107	COUNTY BANK-A FED SVGS BANK SANTA BA	108,105
22281N103	COVANTA ENERGY CORP	1,500
22282EAA0	COVANTA HOLDING CORP 1% 02/01/27 CV	10,000
G2552X108	COVIDIEN LTD	31,525
223141102	COVINGTON DEV GROUP INC	26,900
22405H107	COXHEATH GOLD HOLDINGS	20,000
12616K106	CP HOLDRS	50
126150101	CPC REXCEL INC	97,746
225222108	CRAY COMPUTER CORP	38,800
225227107	CRAZY EDDIE INC	325
225302AG3	CREDENCE SYSTEMS CORP 3.5% 05/15/10 C	4,000
22541LAH6	CREDIT SUISSE USA INC 5.5% 08/15/13	500,000
226406106	CRESUD S.A.-SPONS ADR	1,850
22674J107	CRITICAL INDS	135,100
22674T105	CRITICAL THERAPEUTICS INC	44
227483104	CROSS COUNTRY HEALTHCARE INC	3,688
22754R201	CROSS MEDIA MARKETING CORP NEW	87
227901AF2	CROSSLAND SVGS FEDL SVGS BK SR SUB C	5,000,000
228188AD0	CROWN AMERICAS LLC / CROWN AMERICAS	250,000
228392304	CROWN LABORATORIES INC NEW	4,000
228429106	CROWN NORTHCORP INC	80
228439105	CROWN PACIFIC PARTNERS LP UNITS LTD F	53,100
228769105	CRUCCELL-ADR	1,032
229070107	CRYSTAL BRANDS INC	30,200
22942F101	CRYSTALLEX INTL CORP	2,365
126304AP9	CSC HOLDINGS INC 7.625% 04/01/11 B	250,000
126335991	CSF HOLDINGS	149,700

126349AB5	CSG SYSTEMS INTERNATIONAL INC 2.5% 06.	393,555
126408GK3	CSX CORP 6.15% 05/01/37	10,000
126419100	CTC COMMUNICATIONS GRP INC CTC COMM	83,673
12643W206	CTN MEDIA GROUP INC	33
23130H107	CURRENCYSHARES MEXICAN PESO	41
231705203	CUSTER CHANNEL WING CORP "B"	100
126667AF1	CV THERAPEUTICS INC 2.75% 05/16/12 CV	826,361
126650BF6	CVS/CAREMARK CORP 6.036% 12/10/28 144A	20
232489104	CYBERMATICS INC	200
232517102	CYBEROPTICS CORP	1,108
034625103	CYBERSENSOR INTERNATIONAL INC	2,500
23254B100	CYCLELOGIC INC	32
23254N104	CYCLON CAPITAL CORP	493
23255B208	CYCOMM INTERNATIONAL INC-WYO	1,000
232566109	CYMATICOLOR CORP	50
23257K107	CYNET INC - CL A	700
232760PU6	CYPRESS ETC ISD REF	200
23299AKS7	CYPRESS SEMICONDUCTOR CORP 1% 09/15	3,292,000
233356104	D W I CORP	36
233559RL9	DADE CNTY SEAPORT	46,100
233572GU4	DADE SPL OBG RF CAB-B	700,000
233806306	DAI NIPPON PRINT-SPON ADR	4,565
233835AT4	DAIMLER FINANCE NORTH AMERICA LLC 7.3	14,000
233860303	DAIRY MART CONVENIENCE STORE	37
234050AA0	DAISY SYSTEMS CORP 9% 05/31/14 CV	31,144
234062206	DAIWA HOUSE INDUS-UNSP ADR	479
Y1968P105	DANAOS CORP	4,701
23703P106	DARA BIOSCIENCES INC	70
237444104	DARTMOUTH BANCORP INC	9,369
237545108	DASSAULT SYSTEMES SA-ADR	2,517
238128102	DATATEC SYSTEMS INC	5,400
238199103	DATRONICS ENGINEERS INC	600
23918KAE8	DAVITA INC 6.625% 03/15/13	250,000
239427AE7	DAWSON RIDGE 1 REF-A	793
233038108	DBL LIQUIDATING TRUST CTF BEN INT CL A	4
233038306	DBL LIQUIDATING TRUST-CL C3	2,000
233094200	DCI TELECOMMUNICATIONS INC NEW	38
23316W100	DDS TECHNOLOGIES USA INC	12,000
241496108	DE ROSE INDUSTRIES INC	3,600
245217AM6	DEL MONTE CORP 8.625% 12/15/12	250,000
24661P104	DELCATH SYSTEMS INC	386
247126105	DELPHI CORP	170,848
247126AD7	DELPHI CORP 6.55% 06/15/49	135,000
247361702	DELTA AIR LINES INC	1,275,892
24799AJV5	DELTA AIR LINES INC 10.375% 02/01/11	180,000
24799AKJ0	DELTA AIR LINES INC/OLD 10% 12/31/49	10,000,000
24799AJW3	DELTA AIR LINES INC/OLD 9.75% 05/15/21	595,000
247918105	DELTA FINANCIAL CORP	9,314
24802R506	DEMANDTEC INC	12,525
249906108	DESCARTES SYSTEMS GRP/THE	70
250557105	DESIGN WITHIN REACH INC	2,872
25153U204	DEUTSCHE BANK CAP FDG TRUST VIII 6.375'	95

252529102	DIALYSIS CORP OF AMERICA	382
252905203	DIAMOND FIELDS INTL LTD	525
25271C102	DIAMOND OFFSHORE DRILLING	44,928
253827109	DIGIRAD CORP	180
25406P200	DILLARD'S CAPITAL TRUST I 7.5% 08/01/38 PI	53
254547102	DIONICS INC	2,263
25467B2P2	DISCOVER BANK/GREENWOOD DE 6% 02/24	60,000
254839J79	DISTRICT COLUMBIA REV	1,750,000
25476A5T2	DISTRICT OF COLUMBIA	150,000
254839J87	DISTRICT OF COLUMBIA	125,000
255402406	DIVINE INC-A	3,779
255519100	DIXIE GROUP INC	754
23325P104	DNP SELECT INCOME FUND INC	263
00130R103	DO NOT USE AHT CORPORATION	500
234053106	DO NOT USE DAISYTEK INTL CORP	97
269153102	DO NOT USE E.SPIRE COMMUNICATIONS I D	3,000
458742103	DO NOT USE INTERLIANT INC	4,150
698106101	DO NOT USE PANACO INC	16,526
75866G109	DO NOT USE REFCO INC	188
256135203	DOCTOR REDDYS LAB-ADR	467
256664103	DOLLAR FINANCIAL CORP	14,375
25746UAT6	DOMINION RESOURCES INC/VA 2.125% 12/15	14,000
25820R105	DORCHESTER MINERALS LP	71
25857EAA8	DOUBLE OAK CAPITAL TRUST SECURITIES 4	4,500,000
25857BAA4	DOUBLE OAK CAPITAL TRUST SECURITIES 4	7,600,000
25857CAA2	DOUBLE OAK CAPITAL TRUST SECURITIES 5	4,100,900
233293109	DPL INC	89,789
23330XAH3	DRS TECHNOLOGIES INC 6.625% 02/01/16	250,000
23331F108	DRX INC	10
23334L102	DSW INC-CLASS A	9,502
262615CW5	DU PAGE ETC CLG 502-A	15,600
263622BF8	DUBLIN IMP ASM 91-1	4,000
265338202	DUNE ENERGY INC	68
265435BF3	DUNELLEN BOE	150,000
26702K200	DUTCH HARBOR FINANCE SUB-TRUST 4.486	108
26745T101	DYADIC INTERNATIONAL INC	9,773
703044107	DYNACORE PATENT LITIGATION T	3,117
26816LAT9	DYNEGY HOLDINGS INC 8.375% 05/01/16	250,000
26817Q506	DYNEX CAPITAL INC	100
273335QH5	E LANSING-SPL ASSMT	5,000
274785FG4	E RUTHERFORD	25,000
268780103	E.ON AG -SPONSORED ADR	12
269803102	EAGLE-PICHER INDUSTRIES INC	1,635
273587SC0	EAST LYME-UNREF	200,000
276534104	EASTERN INSURANCE HOLDINGS	97
277196101	EASTERN VIRGINIA BANKSHARES	104
277281FF3	EASTHAM-SCH	2,900
277858106	EASYLINK SERVICES INTERNATIONAL	188
27826U108	EATON VANCE MUNICIPAL INCOME	948
27876GAQ1	ECHOSTAR DBS CORP 6.375% 10/01/11	250,000
281023AN1	EDISON MISSION ENERGY 7.5% 06/15/13	250,000
268420106	EECO INC	68,594

26844P109	EFT BIOTECH HOLDINGS INC	1
268465101	EG CAPITAL INC	50
28264QE26	EKSPORTFINANS A/S 0% 11/30/10 BSKT	900,000
28264QH64	EKSPORTFINANS A/S 2.81% 05/28/09 MTN	1,000,000
283353LQ1	EL MONTE UHSD-A-PRERF	30,000
284131208	ELAN CORP PLC -SPONS ADR	112,645
285062204	ELECTRO BRAIN INTL CORP	328,029
25153Q658	ELEMENTS - DOGS OF DOW	200
29089Q105	EMERGENT BIOSOLUTIONS INC	8,357
290928100	EMGOLD MINING CORP	360
292505104	ENCANA CORP	3,368
29255WAG5	ENCORE ACQUISITION CO 6% 07/15/15	250,000
292555109	ENCORE COMPUTER CORP	100
29264A206	ENDWAVE CORPORATION	1,462
29265W207	ENEL SPA - ADR	650
29268T102	ENERGY FOCUS INC	8,885
29270J100	ENERGY RECOVERY INC	100
29355M200	ENOVA SYSTEMS INC	71
293912101	ENTERMEDIA INC	25,000
29383P100	ENTORIAN TECHNOLOGIES INC	14
293957106	ENTRECAP INTERNATIONAL INC	29,047
29406K104	ENVIRO PRODUCTS & TECH CORP	1,642
29406Q101	ENVIRONMENTAL ENERGY SERVICE	200
29409U109	ENVIROPUR WASTE REFIN & TECH	564
294096102	ENVIROSURE MANAGEMENT CORP	447,100
294100102	ENZO BIOCHEM INC	13,659
268766BF8	EOP OPERATING LP 6.8% 01/15/09	250,000
26881Q309	EPIX PHARMACEUTICALS INC	20,100
294268107	EPLUS INC	600
294588108	EQUITEC FINANCIAL GROUP INC	4,000
29477T109	EQUUS RESOURCES INC	25
295119S44	ERIE CNTY-REF/IMPT	30,000
295349104	ERIE LACKAWANNA INC	1
26884AAV5	ERP OPERATING LP 3.85% 08/15/26 CV	242,451
296052301	ESARCO INTERNATIONAL INC NEW	3,000
26884F102	ESB FINANCIAL CORP	88
29605W107	ESCALA GROUP INC	45
296056104	ESCALADE INC	174
296122TN4	ESCAMBIA SFM INT L-12	20,000
036005981	ESCROW ANNIES HOMEGROWN INC	3
29665WAF1	ESPRIT TELECOM GROUP PLC 10.875% 06/11	23,000
297865107	ETRAVELSERVE.COM INC	157
298716101	EUROBANCSHARES INC	70
29977A105	EVERCORE PARTNERS INC-CL A	18,013
300072105	EVEREX SYSTEMS INC	355,705
30049A107	EVOLUTION PETROLEUM CORP	21
30049P708	EVOLVE SOFTWARE INC	648
30049R100	EVOLVING SYSTEMS INC	61
V3267N107	EXCEL MARITIME CARRIERS LTD	36,795
300867306	EXCHANGE APPLICATIONS INC	49
302088AJ8	EXDS INC 4.75% 07/15/08 CV	1,875,000
30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/17	7,000

302024EC4	EXETER TWP SD CAB	153,700
302051107	EXIDE TECHNOLOGIES	3,300
302088109	EXODUS COMMUNICATIONS KK	96,722
30215C101	EXPERIAN GROUP LTD-SPON ADR	274
30218UAB4	EXPRESSJET HOLDINGS INC 11.25% 08/01/21	4,000
302261102	EXTRACTIVE FUELS INC	600
30232F103	EYE CASH NETWORKS INC	65
M4146Y108	EZCHIP SEMICONDUCTOR LTD	1,508
302723101	F & M DISTRIBUTORS INC	113,005
302723AA9	F & M DISTRIBUTORS SR SUB NTS 11.5% 04/	15,000
302396106	F.A. TUCKER GROUP INC	32,180
302747100	FAB INDUSTRIES INC	2,500
303698104	FAIRCHILD CORP/THE - CL A	75
304253107	FAIRFIELD COUNTY BANCORP INC	3,300
304621105	FAIRFIELD-NOBLE CORP	47
307000109	FAMILY DOLLAR STORES	50,073
30701AAC0	FAMILY GOLF CENTERS INC 5.75% 10/15/04 (	6,075,000
307091108	FAMOUS RESTAURANTS INC	148,800
31359KQ75	FANNIE MAE REMICS 7% 12/18/26 51	10,000
307260208	FANSTEEL INC	60
311870109	FAST FOOD OPERAT	24,600
312088404	FAVRILLE INC	96
31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROU	160
3133XKJU0	FEDERAL HOME LOAN BANK SYSTEM 5.3% 0	100,000
3133X5G85	FEDERAL HOME LOAN BANK SYSTEM 5.35%	175,000
3133F1CV7	FEDERAL HOME LOAN MORTGAGE CORP 4%	197,900
313400624	FEDERAL HOME LOAN MORTGAGE CORP 8.1	138,530
313549115	FEDERAL MOGUL FI WTS AC K=1.0 12/27/14	413
313586RC5	FEDERAL NATIONAL MORTGAGE ASSOCIATI	25,000
3135A0FX2	FEDERAL NATIONAL MORTGAGE ASSOCIATI	50,000
313586794	FEDERAL NATIONAL MORTGAGE ASSOCIATI	2,500
313586786	FEDERAL NATL MTG ASSN NON CUM PF	4,000
313747206	FEDERAL REALTY INVS TRUST	5,800
313765109	FEDERAL RESOURCES CORP	2,039
314093AA3	FEDERATED CBO LTD 0% 04/22/11 144A	3,000,000
31467L104	FERBER MINING CORP	1,000
315292AD4	FERRELLGAS ESCROW LLC/FERRELLGAS FI	250,000
315522102	FERTIL-A-CHRON INC	2,000
30242V205	FIAC ORD	500
315621888	FIAT SPA	2
316394105	FIDELITY SOUTHERN CORP	97
31678A103	FIFTH STREET FINANCE CORP	400
316780204	FIFTH THIRD CAPITAL TRUST VII 8.875% 05/1	71
316866102	FILENES BASEMENT CORP	3,000
317421303	FINANCIAL CORP OF AMERICA 8% PERP PFI	33
81369Y605	FINANCIAL SELECT SECTOR SPDR	129,820
317922409	FINET.COM INC	165
317884203	FINLAY ENTERPRISES INC	368
317928109	FINOVA GROUP INC/THE	200,000
31845F100	FIRST ADVANTAGE CORP-CL A	555
318472107	FIRST AMERICAN BK&TR/PALM BC	151,436
318672102	FIRST BANCORP PUERTO RICO	33,820



319285102	FIRST BANKERS TRUST & SAVINGS ASSN-MI	3,110
319417101	FIRST CAPITAL HOLDINGS CORP	94,000
319418109	FIRST CAPITOL FINANCIAL CORP	60,506
319459202	FIRST CITIZENS BANC CORP	92
32020F105	FIRST FED BNCSHS OF ARKANSAS	40
32017G108	FIRST FEDERAL BANCSHARES INC /DE	129,643
32019D103	FIRST FEDERAL SAVING BANK OF GEORGIA	2,500
320205107	FIRST FILMS INC	325,051
32054K798	FIRST INDUSTRIAL REALTY TRUST INC 7.25%	3
320744105	FIRST M & F CORP	23
320795107	FIRST MARINER BANCORP INC	74
320877103	FIRST MIDWEST FINL CORP	11
32111B104	FIRST NATIONAL BANCSHARES	2,900
33582R107	FIRST NEW YORK BANK FOR BUSINESS	2,600
320734106	FIRST OF LONG ISLAND CORP	25
335902102	FIRST PHONE CORP	200
336408109	FIRST SERVICE BANK FOR SVGS LEOMINIST	20,600
33646W100	FIRST SOUTH BANCORP INC /NC	1,096
33644N102	FIRST SOUTHERN BANCORP INC/B	10
337363AE5	FIRST UNION INSTITUTIONAL CAPITAL I 8.04	50,000
33741H107	FIRST UNITED CORP	19
33761G104	FIRSTBANK CORP/ALMA MICH	119
33761KW84	FIRSTBANK PUERTO RICO 5% 04/04/18 CD	10,000
33761X107	FIRSTCITY FINANCIAL CORP	199
338032AX3	FISHER SCIENTIFIC INTERNATIONAL INC 3.2	14,000
338032BB0	FISHER SCIENTIFIC INTERNATIONAL INC 6.1	460,000
338032AZ8	FISHER SCIENTIFIC INTERNATIONAL INC 6.7	5,000
338153P94	FITCHBURG LN SER A	25,000
343136TU1	FL TPK REF-TRN-A	50,000
337930101	FLAGSTAR BANCORP INC	416,288
G3529T105	FLAGSTONE REINSURANCE HOLDIN	4,891
339130106	FLEMING COMPANIES INC	10,320
339382103	FLEXSTEEL INDS	72
33938EAJ6	FLEXTRONICS INTERNATIONAL LTD 6.5% 05.	250,000
33941M104	FLIGHT INTERNATIONAL GROUP INC NEW	50
339734105	FLOATING POINT S	219,585
34065C104	FLORIDA FEDERAL SAVINGS BANK	1,000
343247102	FLORIDA WEST AIRLINES INC	1,200
34407T104	FLYI INC	80
302473103	FM AMERICAN INTERNATIONAL INC	1,100
30253R101	FNX MINING CO INC	11
344155205	FOCAL COMMUNICATIONS CORP	24,900
344159108	FOCUS ENHANCEMENTS INC	92
344402PP1	FOLSOM TAX-UNREF-#10	10,000
34459U306	FONIX CORP	13
345397TZ6	FORD MOTOR CREDIT CO LLC 7% 10/01/13	9,229,000
346233109	FORESTAR REAL ESTATE GROUP	210
34963Y109	FORTUNE CREDIT & INSURANCE	56
34969Q100	FORTUNET INC	23
883350100	FOURTEEN ELEVEN HOLDING CO	83
302571104	FPL GROUP INC	9,078
HEE290301	FRACTIONAL PROXYMED INC	66,600

35177Q204	FRANCE TELECOM SPONSORED ADR REP C	338
351804109	FRANCHISE DEVELOPMENT CORP	15,000
35183P109	FRANCISCAN OIL CO	1,000
35241Q107	FRANKFORT TOWER INDUSTRIES I	324
354613101	FRANKLIN RESOURCES INC	7,421
356900100	FREEDOM SAVINGS & LOAN ASSN TAMPA FL	200
356713107	FREEPORT MCMORAN OIL & GAS ROYALTY	99
35671D782	FREEPORT-MCMORAN COPPER & GOLD INC	72
358010106	FREQUENCY ELECTRONICS INC	88
358029106	FRESENIUS MEDICAL CARE-ADR	254
358036101	FRESH MAID INC	133
358430106	FRIEDE GOLDMAN HALTER INC	47
358616100	FRIES ENTERTAINMENT INC	120,692
35903Q106	FRONTEER DEVELOPMENT GROUP	1,611
359059102	FRONTIER AIRLINES HOLDINGS	158
17453BAP6	FRONTIER COMMUNICATIONS CORP 6.25% (	250,000
35907U301	FRONTIER FINANCING TRUST 6.25% 10/16/20	2,050
359081106	FRONTIER INSURANCE GROUP INC	97,201
35914PAH8	FRONTIER OIL CORP 6.625% 10/01/11	250,000
35921N101	FRONTLINE CAPITAL GROUP	766
336919105	FST TR-VAL LN EQ ALL IND FND	70
302941109	FTI CONSULTING INC	999
35958N107	FUJIFILM HOLDINGS CORP-ADR	9,296
360266100	FULTON FEDERAL SAVINGS BANK ATLANTA	87,341
M47095100	FUNDTECH LTD	1,220
360906200	FUTURE COMMUNICATIONS INC NEW	12,096
36114A104	FUTURE EDUCATIONAL SYSTEMS	60
36114Q307	FUTURELINK CORPORATION	1,156
G3704F102	FUWEI FILMS HOLDINGS CO LTD	2,000
361900103	G.N.C. ENERGY CORP	470
362389108	GA EXPRESS INC	2,000
36240B109	GABELLI CONV AND INCOME SEC	29
36240B307	GABELLI CONVERTIBLE AND INCOME SECUR	92
362447104	GABRIEL TECHNOLOGIES CORP	51
362903106	GALACTIC RESOURCES LTD	9,800
36318D102	GALAXY ONLINE INC	3,000
364478NB9	GALVESTON PREREF-CAB	5,000
364478NK9	GALVESTON-UNREF-CABS	15,000
36293YAD7	GAMESTOP CORP / GAMESTOP INC 8% 10/0	10,000
36467W109	GAMESTOP CORP-CLASS A	7,369
364717108	GANDALF TECHNOLOGIES INC	9,850
364730101	GANNETT CO	12,096
364736306	GANTRY CORP NEW	10,000
367299104	GASTAR EXPLORATION LTD	592
367348109	GATEHOUSE MEDIA INC	47,445
367648102	GATEWAY MEDICAL SYSTEMS INC	200
361492101	GBC CLOSED CIRCUIT TV CORP	3,500
36160B105	GDF SUEZ-SPON ADR	3
368903100	GEMINI RESOURCES INC	1,090
368670105	GEN TERM CORP	10
Y2685T107	GENCO SHIPPING & TRADING LTD	9,426
369497102	GENERAL DEVELOPMENT CORP NEW	7,360

369622CF0	GENERAL ELECTRIC CAPITAL CORP 1.7617%	225,000
36999ADF8	GENERAL ELECTRIC CAPITAL CORP 1.87% F	187,500
369622DS1	GENERAL ELECTRIC CAPITAL CORP 1.92% 1	246,600
369712104	GENERAL ELECTRONICS INC	900
370054108	GENERAL HOMES CORP	300
370054AB4	GENERAL HOMES CORP S/NOTES-REG CALL	28,984,000
370172108	GENERAL KINETICS INC	2,600
370442691	GENERAL MOTORS CORP 1.5% 06/01/09 CV F	124
370442741	GENERAL MOTORS CORP 4.5% 03/06/32 CV F	75
370442AJ4	GENERAL MOTORS CORP 8.8% 03/01/21	7,000
371532854	GENESCO INC-SUB CUM CONV PFD PFD	25
371912106	GENESIS HEALTH VENTURES/OLD	500
372257105	GENEVA STEEL HOLDINGS CORP	397,690
37229P507	GENITOPE CORP	54,198
37244C101	GENOMIC HEALTH INC	166
G3922B107	GENPACT LTD	985
37245X104	GENTEK INC	120
372912105	GEO INTERNATIONAL CORP	1,000
373109BL0	GEORGETOWN UNIVERSITY SER B SAVRS	200,000
373298BV9	GEORGIA-PACIFIC LLC 8.125% 05/15/11	250,000
373658103	GEOTEL INC	1,200
373686104	GEOVIC MINING CORP	496
37373P105	GERDAU AMERISTEEL CORP	200,417
373737105	GERDAU SA -SPON ADR	2,942
373865104	GERMAN AMERICAN BANCORP	188
374658102	GIBRALTAR FINANCIAL CORP	600
37517W107	GIGABEAM CORP	455
376365102	GITANO GROUP INC	38,400
M52020100	GIVEN IMAGING LTD	3,520
376392304	GLACIER HOLDINGS INC	1,625
37733W105	GLAXOSMITHKLINE PLC-SPON ADR	36,880
G3921A175	GLOBAL CROSSING LTD	24,377
379320203	GLOBAL DIAMOND RESOURCES INC	35,000
37943U105	GLOBAL FREIGHT INTEGRATORS I	1
37944W209	GLOBAL MATRECHS INC	20
37940X102	GLOBAL PAYMENTS INC	1,015
37936Y106	GLOBAL SATELLITE NETWORK INC	1,500
37939M109	GLOBAL TECHNOVATIONS INC	1,500
37936U104	GLOBAL TELESYSTEMS INC	90
37936U401	GLOBAL TELESYSTEMS INC 7.25% PERP CV F	30,320
379399108	GLOBALNET CORP	5,000
G3930H104	GLOBALSTAR TELECOMMUNICATIONS COM :	11,715
37958F209	GLOBETEL COMMUNICATIONS CORP	616
3704A0TZ5	GMAC LLC 5.35% 11/15/09 SMN	39,700
3704A0MJ8	GMAC LLC 5.5% 06/15/09 SMN1	250,000
3704A0BX9	GMAC LLC 6.3% 10/15/13 SMN2	50,000
37042GW28	GMAC LLC 6.5% 02/15/13 SMN	10,000
370425SL5	GMAC LLC 6.75% 12/01/14	6,334,200
36186C301	GMAC LLC 7.35% 08/08/32 PFD	73
36186C509	GMAC LLC 7.375% 12/16/44 PFD	507
38059T106	GOLD FIELDS LTD-SPONS ADR	2,730
38068NAB4	GOLD RESERVE INC 5.5% 06/15/22 CV	1,000

380956409	GOLDCORP INC	335,257
380811208	GOLDEN BURRO CORP COM NEW	400
380966101	GOLDEN FORTUNE INVESTMENTS LTD	20,000
38144G804	GOLDMAN SACHS GROUP INC/THE 4% PERP	2,000
38144X500	GOLDMAN SACHS GROUP INC/THE 6.2% PER	800
380934109	GOLDOME	557,453
381904101	GOLDWINN RESOURCES LTD [DUAL LISTED S	200
38168Y103	GOLFSMITH INTERNATIONAL HOLD	17
382123107	GOOD SOFTWARE CORP	1,716
383406105	GOSS & DE LEEUW MACH CO	135
383413AA9	GOSS GRAPHIC SYSTEMS 12.25% 11/19/05	3,006,863
383450103	GOTHAM APPAREL CORP	10,000
36225V104	GP STRATEGIES CORP	1,755
38528A209	GRAND CENTRAL CAPITAL TRUST 4.488% PE	26
38869PAB0	GRAPHIC PACKAGING INTERNATIONAL INC 8	250,000
390748200	GREAT LAKES RECREATION	36
39167B102	GREATER CHINA FUND	199
39138C809	GREAT-WEST LIFE CO INC 5.9% PERP PFD F	1
393122106	GREEN MOUNTAIN COFFEE ROASTE	76,700
396066BX9	GREENVILLE SD BLDG	1,040,000
397624206	GREIF INC-CL B	17
398433AC6	GRIFFON CORP 4% 07/18/23 CV 2ND	1,000
883353104	GROUP INC/THE	20,993
362270100	GSE MULTIMEDIA TECH CORP	5,000
36241U106	GSI TECHNOLOGY INC	200
36229RLU1	GSR MORTGAGE LOAN TRUST 5.5% 09/25/19	70,000
36266WAG7	GSR MORTGAGE LOAN TRUST 6% 01/25/27 10	295,000
36229JAC1	GST EQUIPMENT FUNDING 13.25% 05/01/07	40,319,000
36228YAC9	GST NETWORK FUNDING INC 10.5% 05/01/08	51,293,000
36228XAB3	GST USA INC 13.875% 12/15/05 *	10,310,000
36230D206	GSV INC	40
391674DR6	GTR CLEVELAND TRN	30,000
40108N106	GUARANTY FINANCIAL GROUP	1,364
403203102	GUNTHER INTERNATIONAL LTD	1,000
36237L102	GVC VENTURE CORP	215
404508202	HACHIJUNI BANK LTD-UNS ADR	382
404429102	HA-LO INDUSTRIES INC	20,582
407272G23	HAMILTON HOSP-G-CHILD	10,000
40963P105	HANA BIOSCIENCES INC	6,100
409900107	HANCOCK FABRICS INC/DE	74
410252100	HANDLEMAN CO	898
413627AZ3	HARRAHS OPERATING CO INC 10.75% 02/01/1	5,000,000
41315RAY0	HARRIS HLTH-B-SCH HLT	5,000
41457P106	HARRIS STRATEX NETWORKS-CL A	2,026
4165X2BJ4	HARTFORD LIFE INSURANCE CO 0% 07/09/15	5,000,000
41752X101	HARVEST ENERGY TRUST-UNITS	312,073
41902R103	HATTERAS FINANCIAL CORP	620
420261109	HAWKINS INC	19
420520AL2	HAWTHORNE PKG REF -1	25,000
420513CS0	HAWTHORNE REDEV 99-1B	25,000
42219T105	HEALTHCARE AMERICA INC	200
422357103	HEARTLAND PARTNERS LP-A	187,400

42722X106	HERITAGE FINANCIAL CORP	60
430067108	HIGHLAND DISTRESSED OPPORTUN	10,129
432308KH6	HILLSBORO AVIATION RF	80,000
433548104	HIRSCH CHEMIE LTD	1,305
887315AY5	HISTORIC TW INC 6.875% 06/15/18	5
40419U203	HIV-VAC INC	250
40424G108	HMN FINANCIAL INC	68
435902101	HOLLIS-EDEN PHARMACEUTICALS	571
437062102	HOME CENTERS INC	3,576
43738R109	HOMEBANC CORP/GA	60,200
438701MG6	HONOLULU WSTWTR 2ND-A	100,000
440530202	HORN SILVER MINES INC	305
44106M508	HOSPITALITY PROPERTIES TRUST 7% PERP	80
44108EAS7	HOST HOTELS & RESORTS LP 7.125% 11/01/1	250,000
44176R106	HOUSE OF TAYLOR JEWELRY INC	5,218
442331KU7	HOUSTON-REF-PUB IMP-F	75,000
40426W408	HRPT PROPERTIES TRUST 7.125% PERP PFC	28
40426W309	HRPT PROPERTIES TRUST 8.75% PERP PFD I	34
441812GD0	HSBC FINANCE CORP 6.5% 11/15/08	109,200
40431N104	HSW INTERNATIONAL INC	2,211
443510102	HUBBELL INC -CL A	435
44485Q203	HUMAN PHEROMONE SCIENCES INC	23,000
447773102	HURRAY! HOLDING CO LTD-ADR	153
448954107	HYPERDYNAMICS CORP	2,658
450737101	IBERDROLA SA-SPONSORED ADR	71
45107K102	IBIOPHARMA INC	96
45103B205	IBIZ TECHNOLOGY CORP NEW	100
44929Y101	ICT GROUP INC	419,495
45166R204	IDENIX PHARMACEUTICALS INC	7,706
451691208	IEXALT INC	2
45201YGL5	IL HSG DEV-E1-HOMEOWN	25,000
452151VY6	IL ST	100,000
4521502S3	IL ST-FIRST SER	250,000
452252DE6	IL TOLL HWY	250,000
451735104	ILIO INC	6,966
45236K106	ILOVETV ENTERTAINMENT INC	5,000
44973Q103	I-MANY INC	1,092
452467202	IMEDIA INTERNATIONAL INC	52
45253H101	IMMUNOGEN INC	421
45254P102	IMPAC MORTGAGE HOLDINGS INC	14,362
45254P409	IMPAC MORTGAGE HOLDINGS INC 9.125% PE	6
452553308	IMPALA PLATINUM-SPON ADR	227
45255G101	IMPATH INC	5,000
452722101	IMPERIAL CORP OF AMERICA	9,981
452729106	IMPERIAL CREDIT INDUSTRIES	62
452729114	IMPERIAL CREDIT INDUSTRY-W08	108
453038408	IMPERIAL OIL LTD	340,225
453096208	IMPERIAL SUGAR CO	4,795
453096109	IMPERIAL SUGAR CO NEW	2,284
45321T103	IMPSAT FIBER NETWORKS INC	12,475
454898HV2	IN PWR SUPPLY REF -B	10,000
452918105	IN STORE ADVERTISING INC	50,300

45323G109	INACOM CORP	1,236
45804KAA6	INC MONEY MARKET SECURITIES 4.469% 08/1	1,424,100
45805EAA9	INC MONEY MARKET SECURITIES 4.472% 02/1	500,000
45804QAA3	INC MONEY MARKET SECURITIES 4.488% 12/1	988,600
45805AAA7	INC MONEY MARKET SECURITIES 4.489% 02/1	4,500,000
45805CAA3	INC MONEY MARKET SECURITIES 4.497% 02/1	2,500,000
45804VAA2	INC MONEY MARKET SECURITIES 4.748% 02/1	700,000
45804RAA1	INC MONEY MARKET SECURITIES 5.188% 12/1	2,500,000
M5364E104	INCREDIMAIL LTD	200
45337C102	INCYTE CORP	2,000
45383TAT5	INDEPENDENT BANK EAST MICHIGAN 4.7% 11/1	10,000
454990599	INDIA FUND INC	328
455167UW4	INDIANA UNIV SER A	16,800
455708BY2	INDIO IMPT-ASM #02-1	20,000
Y20721AE9	INDONESIA GOVERNMENT INTERNATIONAL E	600,000
456056704	INDRL DEV BK ISRAEL7.50%PRF-D PFD	10
456056803	INDUSTRIAL DEV BK OF ISRAEL 6% PREF SEI	1,062
456132208	INDUSTRIAL ENTERPRISES OF AM	300
81369Y704	INDUSTRIAL SELECT SECT SPDR	373
45661TAB7	INERGY LP/INERGY FINANCE CORP 6.875% 11/1	250,000
45669R503	INFORMATION ARCHITECTS CORP	719
456908300	INFORMATION MGMT TECH -CL A	70
456751106	INFORMATION SCIENCE INC	13,600
45678T201	INFOSPACE INC	31,193
456788108	INFOSYS TECHNOLOGIES-SP ADR	1,254
456798107	INFOTECHNOLOGY INC	22,600
456837707	ING GROEP NV 7.375% PERP PFD	3,000
457030104	INGLES MARKETS INC -CL A	6,167
45773Y105	INNERWORKINGS INC	333,005
45764M102	INNOTEK CORP-ARK	3,250
57059N109	INNOVATION HOLDINGS	1
45764H103	INNOVATION INTL INC	1,500
45773R100	INNOVATIVE CARD TECHNOLOGIES	60
45767W107	INNOVATIVE HOLDINGS & TECH	4,993
45765P104	INNOVET INC	25,600
457732105	INSPIRE INS SOLU	2,300
45809F104	INSURED MUNI INCOME FUND	816
45811A101	INTACTA TECHNOLOGIES INC	11,400
458108602	INTEGRATED BARTER INTL INC NEW \$0.04 P/	75
45811V105	INTEGRATED BIOPHARMA INC	96
45812C106	INTEGRATED HEALTH SERVICES	320
458124104	INTEGRATED RESOURCES INC	4,890
458140100	INTEL CORP	465,965
458154200	INTELLIGENT BUSINESS COMM CP	300
45815W208	INTELOGIC TRACE INC 10% PFD PFD	12,392
45815W109	INTELOGIC TRACE INC NEW	109,768
45865V100	INTERCONTINENTALEXCHANGE INC	6,195
458665106	INTERFACE INC-CL A	25,766
45881K104	INTERMET CORP	320,000
45912V103	INTERNATIONAL BIOFUEL & BIOCHEMICAL C	15
459157103	INTERNATIONAL BRANDS INC	1
459157202	INTERNATIONAL BRANDS INC CV	1

459196101	INTERNATIONAL BURGERS NOW LTD	3,334
459280103	INTERNATIONAL COMMUNICATIONS	200
45950Q404	INTERNATIONAL FAST FOOD CORP	231
45951A101	INTERNATIONAL FIGHT LEAGUE I	205,550
459745FP5	INTERNATIONAL LEASE FINANCE CORP 5% 0	105,000
45986B108	INTERNATIONAL META SYSTEMS	2,538
460188105	INTERNATIONAL PRECIOUS MINER	15
460186109	INTERNATIONAL PRODUCTS INC	6
460277106	INTERNATIONAL ROYALTY CORP	1,930
46031KAA9	INTERNATIONAL SEMI TECH MICROELEC INC	100,000
46049K200	INTERNATIONAL TILLEX ENTERPR	6,150
46058G504	INTERNATIONAL WIRELESS COMMUNICATIOI	423,014
46059V104	INTERNET INFRASTRUCTURE HOLD	200
460951106	INTEROIL CORP	700
46114T508	INTERWOVEN INC	5,853
459200101	INTL BUSINESS MACHINES CORP	275,301
459356101	INTL CONSUMER BR ORD	20,800
45950T101	INTL FIBERCOM INC	450
459548103	INTL GAMING MANAGEMENT INC	102,100
460263106	INTL RESEARCH & DEVELOPMENT CORP-DEI	136,796
461202103	INTUIT INC	6,452
46120E602	INTUITIVE SURGICAL INC	16
461204208	INVENSYS PLC -SPON ADR	600
46128X107	INVESTAMERICA INC	200
461368102	INVESTMENT GRADE MUNI INC FD	304
46150T107	INVESTORS FINANCIAL CORP-VA	59,639
46183MAA1	INVICTA CAPITAL LLC 5.35% 12/15/36 144A 14	3,500,000
46183MAD5	INVICTA CAPITAL LLC 6.47% 12/15/36 144A 14	3,000,000
46205AAC7	ION MEDIA NETWORKS INC 11% 07/31/13 CV	1,000
46205A806	ION MEDIA NETWORKS INC 12% 08/31/13 PFC	15
46205P100	ION NETWORKS INC	100
462211103	IONIC FUEL TECHNOLOGY INC	2,000
06738C786	IPATH GOLDMAN SACHS CRUDE	35
449816206	IPM INC	12,000
46268KAJ4	IRIDIUM LLC 13% 12/31/35 A	5,000
46268KAK1	IRIDIUM LLC 14% 07/15/49 B	2,600,000
463228205	IRONSTONE GROUP INC	6,808
463349100	IROQUOIS BRANDS LTD	16,759
P5880CAA8	IRSA INVERSIONES Y REPRESENTACIONES S	150,000
450052303	IRT CORP	96,791
464285105	ISHARES COMEX GOLD TRUST	245
464287796	ISHARES DJ US ENERGY SECTOR	1,429
464288752	ISHARES DJ US HOME CONSTRUCT	8,415
464287846	ISHARES DJ US INDEX FUND	99
464287440	ISHARES LEHMAN 7-10YR TREAS	525
464288612	ISHARES LEHMAN INTERMEDIATE	5
464287465	ISHARES MSCI EAFE INDEX FUND	53,398
464287465	ISHARES MSCI EAFE INDEX FUND	95,822
464286830	ISHARES MSCI MALAYSIA	48
464286780	ISHARES MSCI SOUTH AFRICA IN	55
464286749	ISHARES MSCI SWITZERLAND IND	23
464286731	ISHARES MSCI TAIWAN INDEX FD	124,959

464286624	ISHARES MSCI THAILAND INVSTB	42
464287556	ISHARES NASDAQ BIOTECH INDX	19,224
464287614	ISHARES RUSSELL 1000 GROWTH	274
464287622	ISHARES RUSSELL 1000 INDEX	28,108
464287648	ISHARES RUSSELL 2000 GROWTH	40,876
464287499	ISHARES RUSSELL MIDCAP INDEX	417
464287309	ISHARES S&P 500 GROWTH INDEX	1,300
464287325	ISHARES S&P GLBL HEALTHCARE	47
464287291	ISHARES S&P GLBL TECH SECTOR	250
464287572	ISHARES S&P GLOBAL 100	34
46428R107	ISHARES S&P GSCI COMMODITY I	67
464287374	ISHARES S&P NA NAT RES S I F	391
464287804	ISHARES S&P SMALLCAP 600	231
45031UBC4	ISTAR FINANCIAL INC 5.5% 06/15/12	15,000
465266104	IT GROUP INC/THE	1,000
45032C100	ITA HOLDINGS INC	2,200
465395952	ITALY FUND INC ESCROW	2,768
46564T107	ITERIS INC	408
450637AA1	ITSA LTD 12% 12/20/04	6,669
46579N103	IVANHOE MINES LTD	15,936
470082207	JAGGED EDGE MTN GEAR INC NEW	8
470236100	JAMCO LTD	2,000
47030M106	JAMES HARDIE INDS-SPONS ADR	65
470330101	JAMES MADISON LTD	200
471057109	JAPAN EQUITY FUND	1,081
708130AA7	JC PENNEY CORP INC 8% 03/01/10	250,000
466127107	JEC LASERS INC	70
473155AL3	JEFFERSON CO MO IDA 1ST MTG RV DE DOT	10,000
472653BH6	JEFFERSON LTD-FSA-CR	50,000
474243102	JEFFERSON NATIONAL BANK WATERTOWN I	36,892
47559A103	JEFFERSONVILLE BANCORP/N Y	200
476153309	JENNIFER CONVERTIBLES INC AUCT	44
47712U103	JET DRILL CANADA INC	55
477144208	JETBORNE INTERNATIONAL INC NEW	70
466221207	JM RESOURCES ORD	206
47758P307	JO-ANN STORES INC	12,083
244217BG9	JOHN DEERE CAPITAL CORP 7% 03/15/12	104,000
41013P749	JOHN HANCOCK TAX-ADVANTAGED	1,502
480237106	JONES PLUMBING SYSTEMS INC	11,815
480838101	JOS A BANK CLOTHIERS INC	50,001
481165108	JOY GLOBAL INC	6,551
61688AAX6	JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA	49,000
46623D200	JP MORGAN CHASE CAPITAL X 7% 02/15/32 P	1,260
46626V207	JP MORGAN CHASE CAPITAL XI 5.875% 06/15,	30
481227AA4	JP MORGAN CHASE CAPITAL XVIII 6.95% 08/1	100,000
46624D100	JPM INDUSTRIES INC	1,279,289
48123MQU9	JPMORGAN CHASE & CO 7.5% 02/08/23 MTN \	1,250,000
48121CRP3	JPMORGAN CHASE BANK NA 0% 03/19/09 Cd	2,500,000
48121CA89	JPMORGAN CHASE BANK NA 10% 12/05/22 Cl	11,750,000
48121CA97	JPMORGAN CHASE BANK NA 12/07/22 CD VAF	15,280,000
48121CTK2	JPMORGAN CHASE BANK NA 8% 05/15/17 CD	6,340,000
48203R104	JUNIPER NETWORKS INC	98,423



482124MA9	JURUPA USD	200,000
48213P106	JUST FOR FEET INC COM STK	38
482228103	JYRA RESEARCH INC	2,500
483008AE8	KAISER ALUMINUM & CHEMICAL CORP 9.875%	150,000
483062105	KAISER INDUSTRIES CORP	2
485105AG5	KANSAS CITY SPL FACS	355,000
486606205	KAYNE ANDERSON MLP INVESTMENT CO 8.6	1
486905102	KAZAKSTAN GOLDFIELDS CORP	1,000
48240JAA5	KBC INTERNATIONALE FINANCIERINGSMAAT	3,000,000
488357104	KELWYNN INC DEL	50
488382102	KEMP INDUSTRIES INC-DEL	150
48880L107	KENDLE INTERNATIONAL INC	6,555
489084103	KENILWORTH SYSTEMS CORP	525
490057106	KENSEY NASH CORP	1,881
49225RAY2	KERN HSG-A-SUB 7-RMK	15,000
492386AS6	KERR-MCGEE CORP 6.875% 09/15/11	250,000
49326R104	KEY3MEDIA GROUP INC	275
493267108	KEYCORP	23,248
49327Q204	KEYCORP CAPITAL IX 6.75% 12/15/66 PFD	40
493397103	KEYSTONE CAMERA PRODUCTS CORP	100
494152PJ4	KILLEEN ISD-REF	50,000
49427F504	KILROY REALTY CORP 7.5% PERP PFD F	24
49427F405	KILROY REALTY CORP 7.8% PERP PFD E	417
49446R109	KIMCO REALTY CORP	27,349
49446R869	KIMCO REALTY CORP 6.65% PERP PFD F	70
494605108	KINETIC DESIGN SYS LTD CL A	600
494607104	KINETIC MINERALS INC	400
49474EEJ8	KING CNTY-REF	475,000
494689AU6	KING DEV TAX REF REDV	10,000
49548WAC9	KING GEORGE IDA VAR	200,000
496904103	KINGSWAY FINANCIAL SERVICES	600
496902404	KINROSS GOLD CORP	24,552
497350306	KIRIN HOLDINGS CO-SPON ADR	3,627
498326107	KITTY HAWK INC	2,000
49834M100	KLABIN SA-SPONS ADR	1,000
498552108	KLEINERTS INC	750
482484102	KLH COMPUTERS INC	250
498764109	KLYSTRONICS INC	20
48258VAF6	KMART CORP PASS THROUGH TRUST 1995-k	28,000
482580206	KMS INDUSTRIES INC	12
49924N109	KNOWLEDGEBROKER INC	8
50015Q100	KODIAK OIL & GAS CORP	318
500255AQ7	KOHL'S CORP 6.875% 12/15/37	589,191
500453105	KOMAG INC	1,700
500458401	KOMATSU LTD -SPONS ADR	100
50047H201	KONA GRILL INC	489
500467402	KONINKLIJKE AHOLD-SP ADR	2
50060P106	KOPPERS HOLDINGS INC	9,124
500605AB6	KOPPERS INC 9.875% 10/15/13	10,000
50063B104	KOREA EQUITY FUND	198
501044101	KROGER CO	6,831
501173207	KUBOTA CORP-SPONS ADR	1,100

501242101	KULICKE & SOFFA INDUSTRIES	5,607
501337406	KUSHNER LOCKE CO	1,100
482775103	KWT LTD	1
49130PHJ6	KY HSG-AMT-D	2,070,000
501708AB7	L A GEAR INC CONV SUB DEBS 7.75% 11/30/0	500
501708101	L A GEAR INC ORD	100
544495AM6	L A WTR/PWR-A-A-1	22,600
502100100	L N B BANCORP INC	10
501608202	L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD	121,065
502413AJ6	L-3 COMMUNICATIONS CORP 7.625% 06/15/12	250,000
504905100	LABOPHARM INC	1,746
512815101	LAMAR ADVERTISING CO-CL A	50,365
515052108	LANDMARK BANK FOR SAVINGS	406
515057107	LANDMARK COMMUNITY BANCORP INC	28,412
515098101	LANDSTAR SYSTEM INC	395
515547107	LANESBOROUGH CORP	274
515547206	LANESBOROUGH CORPORATION NEW	49,972
515547AC1	LANSBOROUGH CORP SR NT 15% 03/31/05	1,940
516840QG3	LAREDO ISD REF	100,000
517455AB7	LAS COLINAS CORP CONDUIT MTG PASS THI	102,471
517834107	LAS VEGAS SANDS CORP	21,901
517840D76	LAS VEGAS VY WTR-B	10,000,000
51806D100	LASER MORTGAGE MANAGEMENT INC	2,700
51828C106	LATIN AMERICAN DISCOVERY FD	14
518286109	LATIN FOODS INTL INC	10,000
520075102	LAWRENCE INSURANCE GROUP INC	67,900
52078P102	LAWSON SOFTWARE INC	290,909
52520L410	LB WT SHANGHAI ZHENUA 144A 22/3/2012	30,000,000
521784306	LEAK-X ENVIRONMENTAL CORP	1,787
521840PJ1	LEANDER ISD CAB-REF	1,300
521863100	LEAP WIRELESS INTERNATIONAL INC	32,851
524038106	LEE PHARMACEUTICALS	50,000
52463G105	LEGACY BANCORP INC	300
524805Y69	LEHIGH AUTH-HSP-ST LU	100,000
21988KAN7	LEHMAN ABS CORP 7.4% 02/15/34 144A	162,000
52520L113	LEHMAN BROS EQUITY INDX 144A WARRANT	10,000,000
52520GAB2	LEHMAN BROS POOL-RI	25,000
52520GAD8	LEHMAN BROS-RES-L5J	25,000
52521EEN6	LEHMAN BROTHERS BANK FSB 0% 01/31/12 E	5,000
52521ENF3	LEHMAN BROTHERS BANK FSB 0% 01/31/13 E	15,000
52521EEV8	LEHMAN BROTHERS BANK FSB 0% 02/28/12 E	10,000
52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 E	18,000
52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 E	11,000
52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 E	10,000
52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 E	3,000
52519H7L5	LEHMAN BROTHERS BANK FSB 0% 06/30/11 E	5,000
52521ECH1	LEHMAN BROTHERS BANK FSB 0% 08/31/11 E	9,000
52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 E	27,000
52521EEH9	LEHMAN BROTHERS BANK FSB 0% 12/28/11 C	3,000
52519CY69	LEHMAN BROTHERS BANK FSB 5.25% 08/06/1	15,000
52520KRL3	LEHMAN BROTHERS COMMERCIAL BANK 0%	17,000
52520KRT6	LEHMAN BROTHERS COMMERCIAL BANK 0%	5,000

52520KSP3	LEHMAN BROTHERS COMMERCIAL BANK 0%	10,000
52520KYE1	LEHMAN BROTHERS COMMERCIAL BANK 10%	200,000
52519Y209	LEHMAN BROTHERS HOLDINGS CAPITAL TR	6,000
52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TR	2,500
524908100	LEHMAN BROTHERS HOLDINGS INC	4,363,465
5252M0BF3	LEHMAN BROTHERS HOLDINGS INC 0% 01/11	10,000
5252M0BG1	LEHMAN BROTHERS HOLDINGS INC 0% 01/11	17,000
5252M0CJ4	LEHMAN BROTHERS HOLDINGS INC 0% 01/25	20,000
52520W325	LEHMAN BROTHERS HOLDINGS INC 0% 01/25	900
52517P3S8	LEHMAN BROTHERS HOLDINGS INC 0% 01/30	1,000
52517P6E6	LEHMAN BROTHERS HOLDINGS INC 0% 01/31	21,000
524908UK4	LEHMAN BROTHERS HOLDINGS INC 0% 01/31	13,000
52517P7K1	LEHMAN BROTHERS HOLDINGS INC 0% 02/01	10,000
5252M0CE5	LEHMAN BROTHERS HOLDINGS INC 0% 02/15	60,000
5252M0DT1	LEHMAN BROTHERS HOLDINGS INC 0% 02/20	100,000
52523J412	LEHMAN BROTHERS HOLDINGS INC 0% 02/25	30,100
5252M0CX3	LEHMAN BROTHERS HOLDINGS INC 0% 02/27	7,000
52517PT76	LEHMAN BROTHERS HOLDINGS INC 0% 02/27	150,000
5252M0CY1	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	20,000
5252M0DA2	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	12,000
5252M0DD6	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	25,000
5252M0ED5	LEHMAN BROTHERS HOLDINGS INC 0% 03/15	70,000
5252M0BK2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20	4,000
5252M0AL1	LEHMAN BROTHERS HOLDINGS INC 0% 03/22	20,000
52523J131	LEHMAN BROTHERS HOLDINGS INC 0% 03/28	35,120
52517PU41	LEHMAN BROTHERS HOLDINGS INC 0% 03/30	242,000
52522L236	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	55,300
52520W556	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	243,960
52523J438	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	74,409
52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	3,000
52520W564	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	30,000
52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02	25,000
52520W549	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	4,500
52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	70,650
52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	19,800
52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	122,324
52522L293	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	72,994
52522L301	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	108,150
52520W515	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	198,363
5252M0FJ1	LEHMAN BROTHERS HOLDINGS INC 0% 05/05	475,000
52522L418	LEHMAN BROTHERS HOLDINGS INC 0% 05/06	45,283
5252M0FR3	LEHMAN BROTHERS HOLDINGS INC 0% 05/08	255,000
5252M0FF9	LEHMAN BROTHERS HOLDINGS INC 0% 05/17	250,000
5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21	35,000
52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23	500,000
52523J230	LEHMAN BROTHERS HOLDINGS INC 0% 05/28	10,500
52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	61,100
52520W440	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	1,500
52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	5,100
52522L459	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	232,680
5252M0FV4	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	3,500,000
52520W390	LEHMAN BROTHERS HOLDINGS INC 0% 06/30	10,000

52522L483	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	38,100
52522L491	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	55,078
52523J248	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	31,610
52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	280
52520W283	LEHMAN BROTHERS HOLDINGS INC 0% 07/29	1,000
52520W358	LEHMAN BROTHERS HOLDINGS INC 0% 07/3C	112,915
52522L525	LEHMAN BROTHERS HOLDINGS INC 0% 07/31	192,329
52522L657	LEHMAN BROTHERS HOLDINGS INC 0% 08/1C	64,400
52522L723	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	14,450
52522L715	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	28,620
52522L699	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	3,300
52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	2,500
52522L707	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	80,350
52517P4M0	LEHMAN BROTHERS HOLDINGS INC 0% 08/3C	7,000
52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	75,450
52522L582	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	34,468
52522L566	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	30,050
52522L574	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	80,436
52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	96,830
52522L889	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	76,700
52522L129	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	6,916
52522L137	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	248,875
52522L251	LEHMAN BROTHERS HOLDINGS INC 0% 09/19	51,296
524908MB3	LEHMAN BROTHERS HOLDINGS INC 0% 09/28	43,000
52522L814	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	7,980
52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	2,530
52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	129,260
52522L871	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	67,640
52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	146,600
52517P5M9	LEHMAN BROTHERS HOLDINGS INC 0% 10/04	1,000
52517P6Y2	LEHMAN BROTHERS HOLDINGS INC 0% 10/13	150,000
52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25	2,000
52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/3C	64,725
52523J156	LEHMAN BROTHERS HOLDINGS INC 0% 10/3C	4,830
52517P6Z9	LEHMAN BROTHERS HOLDINGS INC 0% 10/31	2,000
52517PC66	LEHMAN BROTHERS HOLDINGS INC 0% 11/1C	9,000
524908MG2	LEHMAN BROTHERS HOLDINGS INC 0% 11/15	300,000
5252M0AF4	LEHMAN BROTHERS HOLDINGS INC 0% 11/3C	5,000
52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/3C	111,000
52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18	5,000
5252M0FZ5	LEHMAN BROTHERS HOLDINGS INC 0% 12/3C	5,000
524935129	LEHMAN BROTHERS HOLDINGS INC 0% 12/31	388
524908FN5	LEHMAN BROTHERS HOLDINGS INC 0.25% 05	4,000,000
5252M0EH6	LEHMAN BROTHERS HOLDINGS INC 10% 03/1	1,052,000
524908L73	LEHMAN BROTHERS HOLDINGS INC 10% 09/2	10,000
524935BG7	LEHMAN BROTHERS HOLDINGS INC 10.2% 1C	12,000
5249083B4	LEHMAN BROTHERS HOLDINGS INC 10.5% 11	15,000
5252M0FX0	LEHMAN BROTHERS HOLDINGS INC 11% 06/C	101,000
52517P3U3	LEHMAN BROTHERS HOLDINGS INC 11% 07/1	100,000
524908N30	LEHMAN BROTHERS HOLDINGS INC 14.35% C	20,000
5249087K0	LEHMAN BROTHERS HOLDINGS INC 15% 09/3	5,000
5252M0FA0	LEHMAN BROTHERS HOLDINGS INC 15.73% C	325,000

5249083H1	LEHMAN BROTHERS HOLDINGS INC 19.25% 1	4,000
52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31	26,000
524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/3	22,000
5252M0FB8	LEHMAN BROTHERS HOLDINGS INC 24.4% 04	400,000
524935AP8	LEHMAN BROTHERS HOLDINGS INC 25% 10/3	25,000
524908639	LEHMAN BROTHERS HOLDINGS INC 3.9375%	9,300
524935CX9	LEHMAN BROTHERS HOLDINGS INC 33.8% 1C	14,000
52517PYN5	LEHMAN BROTHERS HOLDINGS INC 4.25% 01	15,251,000
52517PA35	LEHMAN BROTHERS HOLDINGS INC 4.5% 07/	15,718,000
52517PZN4	LEHMAN BROTHERS HOLDINGS INC 4.7212%	20,000
52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07	23,485,000
52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19	50,000
5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02	1,000,000
52517PL66	LEHMAN BROTHERS HOLDINGS INC 7% 09/14	50,000
52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24	140,000
5252M0FW2	LEHMAN BROTHERS HOLDINGS INC 8% 05/19	4,800,000
52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23	650,000
5252M0BS5	LEHMAN BROTHERS HOLDINGS INC 8.25% 01	1,000,000
52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PE	165
5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/	200,000
5249087D6	LEHMAN BROTHERS HOLDINGS INC 9% 10/07	15,000
52517P6S5	LEHMAN BROTHERS HOLDINGS INC 9% 10/17	100,000
524935DK6	LEHMAN BROTHERS HOLDINGS INC 9.25% 07	10,000
52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144	1,000,000
52520L733	LEHMAN BROTHERS WTS AC K=0.0010 09/05/	17,500,000
52520L550	LEHMAN BROTHERS WTS AC K=1.0 07/10/12	1,975,000
52520L451	LEHMAN BROTHERS WTS AC K=1.0E 144A LE	4,000,000
52522M408	LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/	4,500,000
52522M481	LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/	12,500,000
52520L840	LEHMAN BROTHERS WTS AC K=1.0E-4 03 LE	8,000,000
52520L386	LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/	7,500,000
52520L444	LEHMAN BROTHERS WTS AC K=1.0E-4 05 LE	1,388,000
52520L527	LEHMAN BROTHERS WTS AC K=1.0E-4 06 LE	7,500,000
52522M572	LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/	2,500,000
52522M606	LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/	1,000,000
52522M614	LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/	1,000,000
52520L741	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/	14,000,000
52520L758	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/	2,500,000
52520L600	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/	2,000,000
52520L618	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/	10,000,000
52520L634	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/	1,300,000
52520L642	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/	6,500,000
52520L725	LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/	7,500,000
52520L766	LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/	9,000,000
52522M119	LEHMAN BROTHERS WTS AC K=1.0E-4 10 LE	200,000
52520L782	LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/	2,500,000
52522M143	LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/	13,500,000
52522M135	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/	3,000,000
52522M176	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/	25,000,000
52522M291	LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/	10,000,000
52522M341	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/	10,000,000
52522M358	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/	10,000,000

525178109	LEHMAN BROTHERS/FIRST TRUST INCOME C	23,951
52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME C	5
52520L592	LEHMAN CHINA PRICE WNT SICHAUN 144A	15,000,000
52522NQP7	LEHMAN MUN TR-144A	25,000
52522NQM4	LEHMAN MUN TR-P43	25,000
52522NPV5	LEHMAN TR RI-TRS-P36	25,000
52520L170	LEHMAN-CW08 BAOSHAN IRON &	35,000,000
52522M515	LEHMAN-CW11 LANDLORD BASKET	1,000,000
52520L576	LEHMAN-CW12 AMBUJA CEMENTS	20,000,000
52520L485	LEHMAN-CW12 BHARAT HEAVY E	750,000
52520L253	LEHMAN-CW12 CANARA BANK	4,939,861
52522M234	LEHMAN-CW12 CONSOLIDATED C	1,150,000
52522M127	LEHMAN-CW12 DAQIN RAILWAY	7,000,000
52520L832	LEHMAN-CW12 GMR INFRASTRUC	1,500,000
52522M309	LEHMAN-CW12 GUANGZHOU KING	1,527
52520L675	LEHMAN-CW12 ICICI BANK LTD	1,750,000
52520L402	LEHMAN-CW12 IDEA CELLULAR	7,450,326
52520L535	LEHMAN-CW12 INDIA CEMENTS	630,338
52522M259	LEHMAN-CW12 INDIAN OIL COR	24,727,529
52522M218	LEHMAN-CW12 INDUSIND BANK	5,000,000
52520L584	LEHMAN-CW12 JINDAL SAW LTD	3,000,000
52522M242	LEHMAN-CW12 KOUTONS RETAIL	1,500,000
52522M226	LEHMAN-CW12 OIL & NATURAL	24,598,439
52522M325	LEHMAN-CW12 PETROCHINA CO	10,000,000
52520L816	LEHMAN-CW12 POWER GRID COR	15,000,000
52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5,000,000
52520L774	LEHMAN-CW12 RELIANCE ENERG	1,500,000
52520L337	LEHMAN-CW12 ROLTA INDIA LI	1,000,000
52520L717	LEHMAN-CW12 SANGHI INDUSTR	15,000,000
52522M317	LEHMAN-CW12 SHANGHAI YANHU	1,583
52522M168	LEHMAN-CW12 SPICE COMMUNIC	25,000,000
52522M200	LEHMAN-CW12 STEEL AUTHORIT	50,000,000
52522M192	LEHMAN-CW12 STERLITE INDUS	10,000,000
52522M184	LEHMAN-CW12 TECH MAHINDRA	5,000,000
52522M150	LEHMAN-CW12 TELE DATA INFO	12,500,000
52520L790	LEHMAN-CW12 UNITECH LIMITE	5,000,000
52520L162	LEHMAN-CW13 ANHUI CONCH CE	5,059,044
52522M424	LEHMAN-CW13 CHINA PACIFIC	5,000,000
52522M580	LEHMAN-CW13 TATA POWER CO LT	500,000
52522M416	LEHMAN-CW13 XINJIANG GOLDW	5,000,000
52536PAE8	LEINER HEALTH PRODUCTS INC 11% 06/01/12	305,000
526689203	LEP GROUP PLC SPONSORED ADR	87,200
527010102	LESLIE FAY COMPANIES INC	250
527482103	LEVITZ FURNITURE INC	300
529101107	LEXINGTON INDS INC	340
529106106	LEXINGTON INSTRS CORP	6
529043101	LEXINGTON REALTY TRUST	6,077
529771107	LEXMARK INTERNATIONAL INC-A	12,602
529898108	LIBBEY INC	1,290
531731115	LIBERMAN ENTERPRISES INC CTF ELIGIBLIT'	200
530555200	LIBERTY GLOBAL INC-B	70
530718AC9	LIBERTY MEDIA LLC 5.7% 05/15/13	250,000

532169109	LIFE SCIENCES RESEARCH INC	64
53217R207	LIFE TIME FITNESS INC	10,508
53219E808	LIFELINE BIOTECHNOLOGIES INC	1
53215R100	LIFEPOINT INC	400
532776AJ0	LIN TELEVISION CORP 6.5% 05/15/13	250,000
534187109	LINCOLN NATIONAL CORP	42,289
534187802	LINCOLN NATIONAL CORP 6.75% 04/20/66 PFI	67
53404M201	LINCOLN NATL CAP VIL VI TR PFD SECS S	63
535100101	LINCORP HOLDINGS INC	33
535763114	LINK ENERGY LLC	15
536257108	LIONEL CORP	400
537902108	LIVENT INC	340
538169BF9	LIVERMORE TAX #99-1	75,000
538169AW3	LIVERMORE TAX #99-1	25,000
509632CT0	LK ELSINORE FIN-REF-H	50,000
509632CS2	LK ELSINORE FIN-REF-H	25,000
509632CU7	LK ELSINORE FIN-REF-H	10,000
501889208	LKQ CORP	18,219
542690D33	LNG IS PWR GEN-SER F	15,000
53954R105	LOCAL.COM CORP	60
54021P403	LODGIAN INC	1,880
54140W305	LOGICVISION INC	126
P63347AA9	LOMA NEGRA COMPANIA INDUSTRIAL ARGET	50,000
541535100	LOMAS FINANCIAL CORP NEW	171,014
54229R102	LONE STAR LIQUIDATING TRUST	3,233,600
542690RV6	LONG ISLAND POWER AUTH SAVRS	2,925,000
542690RW4	LONG ISLAND POWER AUTH SAVRS	600,000
54336Q203	LONMIN PLC-SPON ADR	413
54387P120	LORAL ORION NETWORK SYS INC WT COM	37,625
544712VD1	LOS ANGELES CTY MET TNS AUTH SAVRS	100,000
544712VJ8	LOS ANGELES CTY MET TRN SER C4SAVRS	25,000
546418AB0	LOUISIANA STATE AGRIC FIN AU -A-REV TAX	70,000
548910108	LPATH INC	8,421,100
502118102	LPBP INC CLASS A VOTING	3,000
50215P100	LSB CORP	87
501902100	LSI CORP	2,200
502161102	LSI CORP	3
502161AJ1	LSI CORP 4% 05/15/10 CV	119,722
502175508	LTC PROPERTIES INC 8.5% PERP CV PFD E	41
501921100	LTV CORP	474
549463AH0	LUCENT TECHNOLOGIES INC 2.875% 06/15/25	13,000
549481109	LUCID ENTERTAINMENT INC	2,000
677862203	LUKOIL-ADR 144A 144A	95
550021109	LULULEMON ATHLETICA INC	286
550260103	LUMINANT WORLDWIDE CORP	800
550278303	LUMINENT MORTGAGE CAPITAL	72,034
550351100	LUNA INNOVATIONS INC	2,355
55068R202	LUXOTTICA GROUP SPA-SPON ADR	1,899
551716103	LYNTEX INTERNATIONAL INC	20
55261F104	M & T BANK CORP	31,539
553036CG7	M&I BANK FSB/LAS VEGAS NV 5% 10/28/13 CL	95,000
55305B200	M/I HOMES INC 9.75% PFD A	981

575577CP4	MA BAY TRN-UNREF-A	25,000
575898AL5	MA PORT-A-DELTA AIR	20,000
57604PSK1	MA ST WTR-UNREF-5	15,000
57582NGR0	MA ST-PRERF-CONS LN-B	10,000
576047TV6	MA UNREF BAL-SER A	45,000
57604PH56	MA WTR-UNRF-10-POOL P	10,000
554068AB2	MAAX HOLDINGS INC 0% 12/15/12 STEP	1,000
556304202	MADECO SA-SPONS ADR	826
55903Q104	MAG SILVER CORP	1,846
M6786D104	MAGAL SECURITY SYS LTD	82
559071204	MAGELLAN ENERGY LTD	1
559150206	MAGIC MARKER INDUSTRIES INC	125
559166103	MAGIC SOFTWARE ENTERPRISES	7
559721303	MAGNUM RESOURCES INC	1
559775200	MAGUIRE PROPERTIES INC 7.625% PERP PFI	22
560060ET8	MAHONING HOSP WSTRN	10,000
560568107	MAINE SUGAR INDUSTRIES INC	1,160
560879108	MAKO SURGICAL CORP	2,918
561063108	MALAN REALTY INVESTORS INC	10,000
561208109	MALLARD COACH CO INC	129,060
561508201	MAMMATECH CORP	130
561651209	MAN SANG HOLDINGS INC	2,800
562230102	MANCHESTER LIFE & CAS MGMT	10
562567AF4	MANDALAY RESORT GROUP 9.375% 02/15/10	36
563771104	MANNATECH INC	4,284
564685105	MANUFACTURED HOMES INC-CL A	70,576
566244109	MARCHFIRST INC	2,000,614
566536306	MAREX INC	300
566600102	MARGAUX INC WITH DUE BILLS	1,000
106233AC3	MARINAS INTERNATIONAL INC 10.5% 07/01/07	25,000
568423107	MARINE PETROLEUM TRUST	21
56845JAC3	MARINER HEALTH GROUP INC 9.5% 04/01/06	450,000
570323105	MARITIME FRUIT CARRIERS LTD	100
57060U407	MARKET VECTORS GLOBAL ALT	1,650
57060U506	MARKET VECTORS RUSSIA ETF	9,100
571157106	MARLIN BUSINESS SERVICES	820
571432103	MARQUEST RESOURCES CORP CL A	10
571748AP7	MARSH & MCLENNAN COS INC 5.75% 09/15/11	2,000
573056108	MARTECH USA INC	400
573075108	MARTEN TRANSPORT LTD	2,185
573390101	MARTINEZ & MURPHEY INC	1,500
573913100	MARVEL ENTERTAINMENT GROUP INC	8,100
574192UK4	MARYLAND	300,000
574599106	MASCO CORP	32,131
574795100	MASIMO CORPORATION	20,149
57582NPG4	MASSACHUSETTS	40,000
575823BS7	MASSACHUSETTS	10,000
576879209	MATSUSHITA ELEC IND-SPON ADR	9,185
577285VV8	MAUI CNTY-SER A	350,000
577906100	MAXAXAM CORP	400
577767106	MAXWELL TECHNOLOGIES INC	40,871
577770100	MAXX INTERNATIONAL INC	1,900



55262C100	MBIA INC	11,120
55276GAA3	MBIA INSURANCE CORP 14% 01/15/33 144A V,	874,000
579064106	MCAFEE INC	78,921
579865AH9	MCCRORY CORP SF S/D-REG- CALLABLE 7.7%	19,400
579869108	MCCRORY PARENT LIQUIDATING TRUST-CBI	17
582266805	MCLEODUSA SERIES A PREF	68,645
55269HAE2	MCMS INC 9.75% 12/31/49 B	3,500,000
55267M103	MCORP	999
55267M301	MCORP 0% PERP PFD A AUCT	116
55267M400	MCORP 0% PERP PFD B AUCT	119
582822102	MCY.COM INC	4,300
574204NW9	MD ST TRN	300,000
574192TK6	MD ST-ST LOC FACS-A	165,000
55276N100	MDRNA INC	20
552690109	MDU RESOURCES GROUP INC	4,296
583095203	MEADOW GROUP INC ORD	3,155
58401N102	MED DIVERSIFIED INC	18,000
584364202	MEDGROUP INC/CALIF	13,927
584407209	MEDIA HOLDINGS INTERNATIONAL	1
58445H103	MEDIA VISION TECHNOLOGY INC OLD (CTFS	169,604
58446K105	MEDIACOM COMMUNICATIONS-CL A	43,531
58445MAJ1	MEDIACOM LLC / MEDIACOM CAPITAL CORP	250,000
58461M101	MEDICAL PROPERTI ORD	34,366
58461T106	MEDICAL SCIENCES INC	376
58463F104	MEDICAL STAFFING NETWORK HOL	95
584642102	MEDICALOGIC/MEDSCAPE INC	1,000
584953103	MEDISYS TECHNOLOGIES INC	1,300
584917108	MEDIVIX INC	4,000
585055106	MEDTRONIC INC	13,161
584951107	MEGAFOODS STORES INC	144,855
585162308	MEGO FINANCIAL CORP	166
552712101	MEI DIVERSIFIED INC	129,300
585730104	MELTRONIX INC	5,000
585898703	MEMBERS SERVICE CORP NEW \$0.50 PAR	60
587625AP9	MERCED REDEV #2-SER A	25,000
587845DN5	MERCER IMPT-SD PJ	100,000
588448100	MERCHANTS BANCSHARES INC	2
589493105	MERET INC	56,744
59001A102	MERITAGE HOMES CORP	13
590049102	MERIX CORP	206
590188108	MERRILL LYNCH & CO INC	57,765
59021S638	MERRILL LYNCH & CO INC 3.4594% PERP PFI	45
59022C178	MERRILL LYNCH & CO INC 4% PERP PFD 5 FL	20
590188JP4	MERRILL LYNCH & CO INC 6% 02/17/09	24,000
59020WZQ7	MERRILL LYNCH BANK USA/SALT LAKE CITY I	25,000
590199204	MERRILL LYNCH CAPITAL TRUST I 6.45% 12/1	800
589929PT9	MERRILL LYNCH MORTGAGE INVESTORS INC	11,000
59021K205	MERRILL LYNCH PREFERRED CAPITAL TRUS	1,806
590436101	MERRY-GO-ROUND ENTERPRISES INC	500
590846101	MET CAPITAL CORP	2,000
59101M105	METABASIS THERAPEUTICS INC	184
591160AB2	METALDYNE CORP 11% 06/15/12	271,000

591520200	METHODE ELECTRONICS INC	20,503
592142103	METRO HEALTH NETWORKS INC	424
591623103	METRO INTERNATIONAL INC	500
591647102	METROCALL INC	14,660
591806104	METROPOLITAN CIRCUITS INC	4,025
591911102	METROPOLITAN FED ORD	14,911
593048AX9	MEXICO GOVERNMENT INTERNATIONAL BON	71,000
552738106	MFS MUNICIPAL INCOME TRUST	1,090
552953AG6	MGM MIRAGE 5.875% 02/27/14	250,000
55302P103	MGT CAPITAL INVESTMENTS INC	1,844
59455RYV2	MI MUN BD-A-LOC GOVT	75,000
594751AD1	MI TOB SETTLMT SR-A	35,000
59333PHR2	MIAMI AVIATION-AMT-A	10,000
59334KAN8	MIAMI-DADE CNTY EXPWY	250,000
462213AK5	MICADANT PLC 15% 05/01/07	4,150,000
595028101	MICROCOMPUTER ME ORD	1,300
595089103	MICROMEDICAL DEVICES INC	10,000
594857104	MICRO-MEDICAL INDS INC	100
594918104	MICROSOFT CORP	36,510
59523F100	MID-AMERICAN WASTE SYSTEMS	10
598126100	MIDWAY AIRLINES CORP	3,800
598155109	MIDWAY MCKITTRICK OIL CO	411
598622108	MIGRATEC INC	111,000
59862V104	MIIX GROUP INC	9,537
60037M102	MILLENIU MED SUPPLY CORP	1,000
60037B106	MILLENNIUM BANKSHARES CORP	44
60065K101	MILLERS COVE RESOURCES INC	156
601640NQ4	MILPITAS IMPT-#20-A	25,000
602682205	MINDSPEED TECHNOLOGIES INC	3
602821100	MINERAL ACCEPTANCE CORP	500
603470105	MINEX RESOURCES INC	1,410
603669102	MINISCRIBE CORP	16,700
603848DE9	MINNEHAHA-CTFS-LTD TA	75,000
6041282F4	MINNESOTA	200,000
60467XAC1	MIRANT NORTH AMERICA LLC 7.375% 12/31/1	250,000
605179LC2	MISSION WTR/SWR REF	25,000
605288208	MISSISSIPPI CHEMICAL CORP	1,660
606198LG2	MISSOURI PACIFIC RAILROAD 4.75% 01/01/30	3,600
60684V108	MITSUI SUMITOMO-UNSPONS ADR	2,070
55306V205	MIV THERAPEUTICS INC	2,610
606910107	MIZLOU COMMUNICATIONS	69,900
55308U106	MKR HOLDINGS	300
60636XMQ3	MO SFM RES RCPTS-144A	25,000
60636XMP5	MO SFM-FLTG-TR-L35J	35,000
60705L204	MOBICLEAR INC	1
607415106	MOBILEMEDIA CORP-CL A	5,404
608328AP5	MOHEGAN TRIBAL GAMING AUTHORITY 7.12%	250,000
608328AK6	MOHEGAN TRIBAL GAMING AUTHORITY 8% 0	1,150,000
608544102	MOLECULAR SYSTEMS INC	15,000
608712105	MOLTEN METAL TECHNOLOGY INC	100
609395108	MONITERM CORP	64,434
619718109	MONOLITHIC SYSTEM TECHNOLOGY INC	499

610747J81	MONROE CNTY CAB-UNREF	2,000
610423NW1	MONROE-SER B	45,400
611742107	MONSTER WORLDWIDE INC	5,080
612234104	MONTE CARLO CORP	5,000
612301101	MONTEBELLO ORD	4
616255AM7	MOORPARK TAX-97-1	35,000
61748AAE6	MORGAN STANLEY 4.75% 04/01/14	8,600
61746SBS7	MORGAN STANLEY 5.05% 01/21/11	90,000
617446GM5	MORGAN STANLEY 6.75% 04/15/11	47,000
617460209	MORGAN STANLEY CAPITAL TRUST III 6.25%	67
617461207	MORGAN STANLEY CAPITAL TRUST VI 6.6% C	29
61745P445	MORGAN STANLEY MUNI INC OPP2	1,545
618023J71	MORRIS CNTY	50,000
619027105	MORSE BOULGER INTL CORP	64,550
61910V102	MORTGAGE.COM INC	10,367
620076109	MOTOROLA INC	862
621026103	MOUNT CLEMENS CORP	100
624011102	MOUNTAIN ENERGY INC	500
624581112	MOVIE GALLERY IN WTS K= 05/15/15	442
624624102	MOVIEMATIC IND ORD	2,200
62472V100	MOYDOW MINES INTL INC	20
553424409	MPTV INC COM	11,700
605580DA4	MS REF-SER A	150,000
55270M108	MSCI INC	57,477
55375VAB8	M-SYSTEMS FINANCE NV 1% 03/15/35 CV	650
61212LJD2	MT BRD REGENTS REF-L	150,000
553903105	MTI TECHNOLOGY CORP	25
624756AA0	MUELLER INDUSTRIES INC 6% 11/01/14	25,000
624758207	MUELLER WATER PRODUCTS INC	365
62545P106	MULTIPLEX SERVICES INC	806
62624B101	MUNICIPAL MORTGAGE & EQUITY	96
62718PNM5	MURRIETA FACS-#1-SPRI	90,000
62845B104	MUTUALFIRST FINANCIAL INC	151
628530AG2	MYLAN INC 1.25% 03/15/12 CV	1,093,925
55405W104	MYR GROUP INC/DELAWARE	31
628690109	MYTURN.COM INC	5,000
628712986	NAB ASSET CORP LIQUIDATING TR UNITS (N	1,229
629519109	NABI BIOPHARMACEUTICALS	26,309
629775206	NAHAMA & WEAGANT ENERGY CO NEW	20,000
629855AE7	NALCO CO 7.75% 11/15/11	250,000
630797108	NAPSTER INC	5,187
631663GC9	NASSAU FIN UNREF-A-2	12,800
632525408	NATIONAL AUSTRALIA BK-SP ADR	5
634865109	NATIONAL BANKSHARES INC/VA	85
63540T200	NATIONAL CITY CAPITAL TRUST II 6.625% 11/	90
63580R106	NATIONAL ENERGY	583
636274300	NATIONAL GRID PLC-SP ADR	923
636807109	NATIONAL LUMBER & SUPPLY INC	1,800
636911109	NATIONAL MEDPLEX CORP	2,000
637071AH4	NATIONAL OILWELL VARCO INC 6.125% 08/15	15,000
637372103	NATIONAL RESEARCH CORP	176
637410101	NATIONAL RESOURCE GROUP INC	2,000

638539882	NATIONAL WESTMINSTER BANK PLC 7.76% F	15
638588103	NATIONSRENT INC	5,500
638612101	NATIONWIDE FINANCIAL SERV- A	2,838
638654103	NATIONWIDE LEGAL SERVICES	12,300
638522102	NATL WESTERN LIFE INS-CL A	400
638841205	NATURA ENERGY CORP NEW	25
639027101	NATURES SUNSHINE PRODS INC	65
63902Q109	NATUREWELL INC	300
63905A101	NATUZZI SPA-SP ADR	64
639208107	NAVARRE CORP	100
Y62196103	NAVIOS MARITIME HOLDINGS INC	31,662
639347103	NAYARIT GOLD INC	90
639379106	NAYNA NETWORKS INC	15,942
65820E5B2	NC HFA HM OWNRSHP-16A	1,990,000
65820EJ92	NC HFA-AMT-HMOWNR-8A	5,000
628800104	NCA MINERALS CORP	600
63967CWE8	NE SFH-SER A	35,000
639515402	NEBCO EVANS HOLDING CO 11.25% 03/01/08	20,998
640010AS3	NEEDLES PUB UTL-SER A	15,000
640330106	NELSON (L.B.) CORP	5,500
640506101	NEON COMMUNICATIONS INC	1,000
640919106	NEOPHARM INC	631
64064R109	NEOSTAR RETAIL GROUP INC	6,848
628914103	NESB CORP	122,566
641074505	NESTOR INC	54,689
64111M103	NETCURRENTS INFORMATION SVCS INC	10,000
64118P109	NETLIST INC	63
641147103	NETPLEX GROUP INC	250
64127R302	NEURALSTEM INC	4
64125C109	NEUROCRINE BIOSCIENCES INC	12,472
641252101	NEUROGESX INC	45
013104AJ3	NEW ALBERTSONS INC 7.5% 02/15/11	250,000
641876107	NEW AMERICA HIGH INCOME FUND	894
643768104	NEW DIMENSIONS LEARNING CORP	200
644670101	NEW HAMPSHIRE SVGS BANK CORP	117,438
64754V105	NEW MOTION INC	200
647616AA9	NEW ORLEANS GREAT NORTHERN RR 5% 07	2,000
648867109	NEW TEL LIMITED-SPON ADR	6,500
649440104	NEW YORK CITY SHOES INC	1,600
649445103	NEW YORK COMMUNITY BANCORP	12,355
650097108	NEW YORK TELECOMPUTING & VIDEOTEX C	10,000
651191108	NEWCREST MINING LTD-SPON ADR	1,097
651482101	NEWKIDCO INTERNATIONAL INC	8,000
651824AB0	NEWPORT CORP 2.5% 02/15/12 CV	12,000
652903105	NEXMED INC	19,112
65333FAS6	NEXTEL PARTNERS INC 1.5% 11/15/08 CV *	5,000
62914B100	NIC INC	1,875
653346106	NI-CAL TECHNOLOGY LTD	2
65411N105	NIGHTHAWK RADIOLOGY HOLDINGS	4,711
654407105	NINETOWNS INTERNET TECH-ADS	292
654624105	NIPPON TELEGRAPH & TELE-ADR	600
65473QAK9	NISOURCE FINANCE CORP 6.15% 03/01/13	500,000

654802206	NITTO DENKO CORP-UNSPONS ADR	46
645771EX0	NJ BDG CAB GARDEN -A	10,000
646107Y22	NJ MFH SER F	2,885,000
646107X98	NJ MFH SER F	2,635,000
646135SE4	NJ TRANSN-SER A	280,000
646136HS3	NJ TRN PREREF-D	200,000
646135PF4	NJ TRN-A-TRN SYS	100,000
65531N209	NOMAS CORP NEV PFD SER A PFD	135,923
65548P106	NORBORD INC	99
655664100	NORDSTROM INC	668
655664AL4	NORDSTROM INC 7% 01/15/38	1,281,079
656178BE9	NORMAN OKLA REGL HOSP AUTH SAVERS-S	50,000
656457GE2	NORRISTOWN CAB-SER A	8,000
656550100	NORTANKERS INC	900
N64513109	NORTEM N V	200
657077103	NORTH AMERICAN RECYCLING SYS	88,000
658256PH9	NORTH CAROLINA HWY	50,000
658318209	NORTH CASTLE CUSTODIAL TRUST VI 4.486%	27
665531109	NORTHERN OIL AND GAS INC	190
665585JP1	NORTHERN PACIFIC CORP 3% 01/01/47	1,000
665751103	NORTHERN STATES FINL CORP	45
665891DC8	NORTHERN VALLEY HSD	70,000
666408109	NORTHGATE COMPUTER CORP	300
667280408	NORTHWEST AIRLINES CORP	17,799
668367AD7	NORTHWESTERN STEEL & WIRE CO 9.5% 06/	4,010,000
66977W109	NOVA CHEMICALS CORP	20,587
66977WAF6	NOVA CHEMICALS CORP 6.5% 01/15/12	250,000
66987P102	NOVABAY PHARMACEUTICALS INC	75
670096106	NOVO CORP	2,000
67010F103	NOVOGEN LIMITED-SPONS ADR	53
629366105	NPS TECHNOLOGIES GROUP INC	2,000
67020Q107	NTELOS HOLDINGS CORP	3,445
62941EAB7	NTK HOLDINGS INC 0% 03/01/14 STEP	1,000,000
67035Q100	NUCRYST PHARMACEUTICALS CORP	68
67018K104	NU-MED INC NEW	298
67053K100	NUMERICA FINL CO	84,064
670609106	NUTRI BEVCO INC	5,000
67062Q106	NUVEEN CALIF PERF+ MUNI FD	1,426
6706D8104	NUVEEN INSD PREM INC MUNI II	1,506
67101N106	NUVEEN NJ PREMIUM INC MUNI	1,343
67062M105	NUVEEN NY MUNI VALUE FUND	277
67101W304	NUVEEN PENNSYLVANIA PREMIUM INCOME I	18
67062P108	NUVEEN PERFORMANCE PLUS MUNI	1,180
67063W102	NUVEEN PREMIUM INC MUNI FD 2	681
6706K4105	NUVEEN PREMIUM INC MUNI FD 4	247
67071S101	NUVEEN QUALITY PREFERRED INC	19,584
67063C106	NUVEEN SELECT TAX-FREE INC 2	1,447
670983105	NUVEEN TEXAS QUALITY INC MUN	604
67072M301	NUVELO INC	4,264
629478108	NX NETWORKS	100
67072V103	NXSTAGE MEDICAL INC	71,784
64971KJE7	NY CITY TRANS-ADJ-C3	200,000

649716ZF7	NY CITY TRANS-C-TAX	100,000
649713CJ1	NY CITY TRANSIT AUTHORITY SAV35	875,000
64970KUH8	NY CITY WTR-A	15,000
649902MA8	NY DORM ED-SER A	210
649838B81	NY DORM N SHORE UNIV	30,000
64983MSM1	NY DORM PREREF-B-MENT	10,000
64983MTH1	NY DORM UNREF-B-MENTA	10,000
64983MCA4	NY DORM-A-ST UNIV DOR	25,000
64983XBK9	NY DORM-ST UNIV-B	25,000
64985YDL1	NY ENVIR SER A	10,000
64985WLQ5	NY ENVIR-A-REVOLVING	34,000
649850GB4	NY ENVIRON WTR SER C	10,000
864763MC8	NY INSTITUTE OF TECHNOLOGY	1,000,000
64985WJZ8	NY ST ENVIR-L	10,000
650034WH0	NY ST URB-B-PRERF-COR	150,000
650009TB9	NY TWY SER H	15,000
650014DJ9	NY TWY-SER A	25,000
650033LH4	NY URB DEV TBLE COLUM	85,000
650033LP6	NY URB DEV TBLE COLUM	55,000
650033LM3	NY URB DEV TBLE COLUM	28,500
650033LF8	NY URB DEV TBLE COLUM	10,000
650034VH1	NY URB DEV-A-MBIA-INC	100,000
649659GK9	NYC ADJ-SUBSER B-3	1,275,000
649716NF0	NYC FIN FUTURE TAX-A	3,300
64972FFD3	NYC FIN SER B-MBIA	15,000
64971KCC8	NYC FIN-PRERF-A-FUTUR	20,000
64971KCL8	NYC FIN-UNREF-A-FUTUR	30,000
64966GMQ2	NYC GENERAL OBLIGATIONBONDS, FISCAL 2	100,000
64971CVV3	NYC IDA CIVIC FAC	20,000
64966F2V5	NYC PREREF-SER B	62,800
64966FTR5	NYC SER G-MBIA	700,000
64971KN69	NYC TRANS-REF-A1	40,900
64972FRA6	NYC WTR-A-2008	140,000
670660109	NYCAL CORPORATION	50
64966E3E5	NYC-PREREF-G-MBIA	20,000
670712108	NYFIX INC	41
650017TB2	NYS THRUWAY C2 NYS THRUWAY 35 DAY SA	50,000
650017TG1	NYS THRUWAY C7 NYS THRUWAY 35 DAY SA	675,000
64966DTP4	NY-UNREF-J	10,000
674098207	OAKWOOD HOMES CORP	61
67087TCZ2	OAKWOOD MORTGAGE INVESTORS INC 8.29	4,000,000
674599105	OCCIDENTAL PETROLEUM CORP	94,454
675853105	ODESSA FOODS INTL INC	5
676118102	ODYSSEY MARINE EXPLORATION	32,600
676221104	OFFICE PRODUCTS OF AMERICA INC CL A	42,500
677007106	OGLEBAY NORTON CO NEW	20,000
67756AHJ4	OH HGR EDL-MT UNION	10,000
677519EY2	OH ST-II-A-HGR ED CAP	250,000
677415408	OHIO POWER CO 4.5% PERP PFD *	7
677877102	OIL INTERNATIONAL LTD	50
677864100	OIL-DRI CORP OF AMERICA	768
678864K81	OK SFH-SER A5-144A	10,000

680194107	OLD POINT FINANCIAL CORP	36
682069208	OMEGA ALPHA INC	50
68207V208	OMEGA COMMERCIAL FINANCE COR	50
681936407	OMEGA HEALTHCARE INVESTORS INC 8.375%	3
681927109	OMEGA RESOURCES INC	605
682108105	OMNI INTERNATIONAL TRADING	29,070
68214Q200	OMNICARE CAPITAL TRUST II 4% 06/15/33 CV	25
681904AK4	OMNICARE INC 6.875% 12/15/15	250,000
681908109	OMNIMAX ORD	4,300
682124102	OMNITEC INC	15,100
682128103	OMNIVISION TECHNOLOGIES INC	25,929
68243R104	ONEFAMILY.COM INC RESTRICTED	2,000
682655105	ONEITA INDUSTRIES INC	1,000
68272K103	ONEX CORPORATION	100
682735113	ONO FINANCE P 0% 05/31/09 144A A\$CT ONO	2,000
683413108	OOM PAUL CONSOLIDATED MINING CO	100
683817100	OPTEL INC 144A	18,325
683891105	OPTO MECHANIK INC	22,335
671009108	ORA ELECTRONICS INC	5,601
68554W205	ORASCOM TELECOM-GDR REG S	204
685566309	ORBITRON CAPITAL CORP NEW	184,174
686161100	ORETEK INC	25
685921108	OREZONE RESOURCES INC	17,570
686165101	ORFA CORP OF AMERICA	4,300
68750J107	ORTHOLOGIC CORP	19
671028108	OSG AMERICA LP	100
688407AA3	OSPREY TRUST/OSPREY I INC 8.31% 01/15/4%	1,715,000
689019206	OTIS OIL & GAS CORP	50
690020AD4	OUTBOARD MARINE CORP 7% 07/01/02 CV	10,000
690128103	OUTRIGHT INDUSTRIES INC	800
690134101	OVABLOC INC	280
690212105	OVERHILL FARMS INC	112
690318100	OVERMYER CORP	7,700
69073TAL7	OWENS BROCKWAY GLASS CONTAINER INC	250,000
692021BT4	OXNARD SD COPS FAC PJ	25,000
69331C108	P G & E CORP	23,139
709222AS2	PA TPK COMMN	80,000
693716102	PACAD INC	300
69372L850	PACEL CORP	1
69373G108	PACESETTER HOMES INC	24,300
694225202	PACIFIC ENERGY & MINING-NEW	368
69423D105	PACIFIC ENGINEERED MATERIALS INC	41,000
69439P209	PACIFIC HEALTH CARE ORG INC	100
694911108	PACIFIC STAR COMMUNICATIONS CORP	4,000
694873100	PACIFIC SUNWEAR OF CALIF	396
695114504	PACIFICORP 5% PERP PFD	2
695533109	PAGE PETROLEUM LTD	1,556
695624106	PAIN SUPPRESSION LABS INC	2,300
695790105	PAIUTE OIL & MINING CORP	4,484
69753EBM4	PALOMAR ETC HLTH-REF	100,000
697738102	PAMRAPO BANCORP INC	2
697757102	PAN AM CORP	6,045

698057AS5	PAN AM CORP 9% 09/01/10 CV	10,000
698057AQ9	PAN AMERICAN WORLD AIRWAYS INC SR DE	110,000
698057AR7	PAN AMERICAN WORLD AIRWAYS SR DEBS-F	143,000
697921104	PAN SMAK PIZZA INC-ORD	3,200
69829X101	PANAMERICAN BANCORP	5,900
717125AC2	PAR PHARMACEUTICAL COS INC 2.875% 09/3	607,845
69913A108	PARAGON MINERALS CORP	11,500
69912K990	PARAGON TRADE BRANDS INC ESCROW	4,100
699370102	PARATECH INTL INC	4,000
699462107	PAREXEL INTERNATIONAL CORP	271
699610101	PARIS INDS CORP	20
699610200	PARIS INDS CORP PFD A PFD	20
700404AA4	PARK CTR CMNTY DEV	12,350,000
700678105	PARK PHARMACY CORPORATION	75
701033102	PARKER AUTOMOTIVE CORP	1,000
701492100	PARKVALE FINANCIAL CORP	58
702140203	PARTS.COM INC	100
702896101	PATAGONIA CORP	100
703014100	PATCHGEAR.COM INC	1,000
703193102	PATHE COMMS	14,300
703198101	PATHE INDUSTRIES INC	100
876628207	PATRIOT ENERGY CORP/HOUSTON TX 12% F	232,128
703565101	PAUL SAMUEL ASSOCIATES INC	50
704157205	PAWNMART INC NEW	1,667
704324102	PAY TELEVISION CORP	160
704378405	PAYLESS CASHWAYS INC	20,000
70454G207	PCCW LTD-ADR	1
69323T101	PCM FUND INC	1,044
69329Y104	PDL BIOPHARMA INC	3,773
704549104	PEABODY ENERGY CORP	51,294
704549AC8	PEABODY ENERGY CORP 6.875% 03/15/13 B	250,000
704549AF1	PEABODY ENERGY CORP 7.875% 11/01/26	20,000
704699107	PEAPACK GLADSTONE FINL CORP	494
70522M103	PECOM ENERGIA S A SPONSORED ADR REP	185
70557P104	PEGASUS INDUSTRIES INC	20
705573103	PEGASYSTEMS INC	3,593
U70577AG3	PEMEX PROJECT FUNDING MASTER TRUST	100
706451AB7	PEMEX PROJECT FUNDING MASTER TRUST	2,400
707075305	PENGUIN GROUP INC	75
707630109	PENN STAR OIL CORP	1,008
707885109	PENN WEST ENERGY TRUST	9,161
708430103	PENNS WOODS BANCORP INC	33
708713102	PENNSYLVANIA ENGINEERING CORP	11,325
709566103	PENSADOR RESOURCES INC	17
909440AH2	PENSKE AUTO GROUP INC 3.5% 04/01/26 CV	30,000
709600100	PENSON WORLDWIDE INC	1,058
709618102	PENTA SYSTEMS INTL INC	1,400
713291102	PEPCO HOLDINGS INC	5,491
713658201	PEREGRINE ENTERTAINMENT LTD	366
71366Q101	PEREGRINE SYSTEMS INC	8
714236106	PERMIAN BASIN ROYALTY TRUST	986
714275104	PERPETUAL FINANC	179,043



714275AA2	PERPETUAL FINANCIAL CORP 7.25% 05/15/11	5,000
71437MBQ7	PERRIS PUB FING SER D	5,000
714368CJ4	PERRIS TAX #01-2-A	30,000
714368CL9	PERRIS TAX #01-2-A	25,000
716437108	PETRIE STORES LIQUIDATING TR	800
71646K106	PETRO RESOURCES CORP	72
P7652MAG5	PETROBRAS ENERGIA SA 8.125% 07/15/10 RE	14,800
P7652MAF7	PETROBRAS ENERGIA SA 9% 05/01/09 REGS	9,500
71654V408	PETROLEO BRASILEIRO S.A.-ADR	9,280
69336T106	PETROLEUM HELICOPTERS	44
69331D106	PGI INC	238
716932108	PHARMACEUTICAL FORMULATIONS INC	10,250
716950100	PHARMAPRINT INC	2,000
717113AA2	PHAR-MOR INC 11.72% 09/11/02	43,306
693320202	PHH CORP	320
719088502	PHOENIX LASER SYSTEMS INC	88,800
719095101	PHOENIX MEDICAL TECHNOLOGY	19,400
71922F102	PHOSPHATE HOLDINGS INC	15
693344AC7	PHP HEALTHCARE CORPORATION SUB DEB I	1,146,000
71940K109	PHYSICIAN COMPUTER NETWORK INC	412,350
71941S101	PHYSICIANS RESOURCE GROUP INC	75,000
720142108	PIEDMONT FEDERAL CORP	20,643
720888304	PIEZO ELECTRIC PRODUCTS INC	80
721501104	PILLOWTEX CORP	1,000
72201B101	PIMCO CORPORATE OPPORTUNITY	1,467
72316WNB9	PINELLAS SFH-AMT-A-1	40,000
723337101	PINETREE COMPUTER SYSTEMS INC	350
723464301	PINNACLE GAS RESOURCES INC	20
723653101	PIONEER DIVERSIFIED HIGH INC	1,000
723787107	PIONEER NATURAL RESOURCES CO	11,464
723876108	PIONEER SAVINGS BANK FSB	47,887
723886107	PIONEER SYSTEMS INC	16,500
724153200	PIPEX PHARMACEUTICALS INC	33
724250105	PIRANHA INC	1,599
727058208	PLANETOUT INC	98
727557100	PLASTIC SURGERY CO	1,250
69340Y208	PLC CAPITAL TRUST V 6.125% 01/27/34 PFD	49
729138107	PLIANT SYSTEMS INC	3,000
729513101	PLYMOUTH FIVE CENTS SAVINGS BANK-MAS	53,933
69344F106	PMC - SIERRA INC	381
693434102	PMC COMMERCIAL TRUST	144
693442105	PMC-POWDERED METALS CORP	100
69349DAA4	PNC PREFERRED FUNDING TRUST I 8.7% PEI	1,600,000
73037P108	POCON INC	13,271
731095105	POLAROID CORP	4,328
731113106	POLIFLY FINANCIAL CORP	15,400
731822102	POMEROY IT SOLUTIONS INC	208
732827100	POPE & TALBOT INC	595
732852108	POPE EVANS & ROBBINS INC	107,150
733174106	POPULAR INC	183,002
73358TVR9	PORT AUTH-CONS-144TH	10,000
734260YN6	PORT HOUSTON-A-IMPT	205,000

73541LAA4	PORT ST JOE W/S-VAR	400,000
73640Q105	PORTFOLIO RECOVERY ASSOCIATE	941
737630103	POTLATCH CORP	2,013
737715AA0	POTOMAC TRUST CAPITAL I 4.47% 01/21/25 1	2,750,000
73771RAA2	POTOMAC TRUST CAPITAL I 4.486% 01/23/25	1,000,000
73771QAA4	POTOMAC TRUST CAPITAL I 4.489% 02/04/25	1,000,000
737714AA3	POTOMAC TRUST CAPITAL I 4.748% 01/14/25	300,000
739299105	POWER MEDICAL INTERVENTIONS	683
73935X278	POWERSHARES CLEANTECH PORTFO	1
73935S105	POWERSHARES DB COMMODITY IND	548
73935Y102	POWERSHARES DB G10 CURR HARV	136
25154K809	POWERSHARES DB OIL 2X SHORT	50
73935X369	POWERSHARES DYB INDUSTRIALS	600
73935X807	POWERSHARES DYN M/C GROWTH	300
73935X625	POWERSHARES DYN OIL & GAS SV	22
73936T771	POWERSHARES FTSE RAFI DEV EX	100
73935X583	POWERSHARES FTSE RAFI US 1K	90
73935X401	POWERSHARES GLD DRG H USX CH	71
73935A104	POWERSHARES QQQ	23,900
745145DL3	PR CMWLTH-CUST-2009	2,333
745145DM1	PR CMWLTH-CUST-2009	2,333
74514LPK7	PR COMWLTH UNREF-IMPT	1,155,000
745268WE8	PR ELEC REF-SER S-MBI	10,000
745190FH6	PR HWY-SER B	26,200
739423101	PRAGMA BIO-TECH INC	200
74005P104	PRAXAIR INC	1,554
740061106	PRE-CELL SOLUTIONS INC	585
740215108	PRECISION DRILLING TRUST	54,443
73941X551	PREFERREDPLUS TR-CCR1 6.7% 03/01/33 PFI	514
74047X107	PREMIER ALLIANCE GROUP INC	150
740504105	PREMIER ENERGY CORP	3,800
74050WAC7	PREMIER GRAPHICS INC GTD SR NT 11.5% 1	47,200,000
740065107	PREPAID LEGAL SERVICES INC	4,834
74138B105	PREVIO INC	56,200
74153Q102	PRIDE INTERNATIONAL INC	51,432
741563209	PRIME MOTORS INNS -LP	734
741620108	PRIMIX SOLUTIONS INC	50
741628200	PRIMROSE TECHNOLOGY CORP	1,025
74163PAC6	PRIMUS FINANCIAL PRODUCTS LLC 3.988% 0	500,000
74163PAE2	PRIMUS FINANCIAL PRODUCTS LLC 5.438% 1	7,700,000
G72457115	PRIMUS GUARANTY LTD 7% 12/27/36 PFD	3,494
741705CY1	PRINCE GEORGES COP-RF	250,000
741701QT6	PRINCE GEORGES-REF-B	375,000
742576309	PRINTRON INC	11,025
742962103	PRIVATEBANCORP INC	956
74269U104	PROCERA NETWORKS INC	28
742718BZ1	PROCTER & GAMBLE CO 4.85% 12/15/15	20,000
743098105	PRODUCTS & PATENTS LTD (DEL)	5,000
743169104	PROFIT TECHNOLOGY INC	62,300
743188104	PROGENITOR INC	642,318
743209108	PROGRAMMING & SYSTEMS INC	66,718
743263AA3	PROGRESS ENERGY INC-CVO	2,071,223

74326T108	PROGRESS ENERGY TRUST	400
74342L105	PROMEDCO MANAGEMENT COMPANY	40,667
74344G104	PROMISE CO LTD-UNSPON ADR	2,949
92908U103	PROQUEST CO	885
742918501	PROSPECT GROUP INC	200
743642100	PROTALEX INC	1,460,000
74373LAA5	PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR	18,992,438
74373F100	PROVECTUS PHARMACEUTICAL INC	100
74514LNL7	PR-VAR-RF-A3-PUB IMPT	200,000
69361UAB7	PSE&G TRANSITION FUNDING LLC 4.34% 06/1	15,000
74437C101	PSINET INC	351,654
74460D232	PUBLIC STORAGE 6.625% PERP PFD M	40
74460D299	PUBLIC STORAGE 7.25% PERP PFD I	2
74460D273	PUBLIC STORAGE 7.25% PERP PFD K	45
74460D729	PUBLIC STORAGE-DEP SHARES A	95
745592BR5	PULASKI CSD	25,000
746218106	PURE BIOSCIENCE	20
746228303	PURE CYCLE CORP	708
74623G106	PURE H2O INC	1
746823103	PUTNAM MANAGED MUNI INCM TRS	939
693654105	PVF CAPITAL CORP	55
7215019B2	PWTX 10.0 11/15/2006	3,600,000
74727D108	QAD INC	1,313
74726MAG4	QANTAS AIRWAYS LTD 6.05% 04/15/16 144A	8,000,000
746906106	QANTEL CORP	300
74727A104	QCR HOLDINGS INC	64
747275105	QINTEX ENTERTAINMENT INC	320
74730W507	QUADRAMED CORP	92
747309102	QUADREX CORP	270,770
74762K306	QUANTECH LTD	1,000
748337102	QUENTRA NETWORKS INC	1,000
74833H308	QUERYOBJECT SYSTEMS CORP	1,666
747936102	QUESTEC INC	40,107
74837NAC7	QUIKSILVER INC 6.875% 04/15/15	250,000
912920AC9	QWEST CORP 6.875% 09/15/33	22
74913GAE5	QWEST CORP 7.875% 09/01/11	250,000
749748109	R V A CORP	330
74977EPJ6	RABOBANK NEDERLAND NV/NY 7% 04/11/22 N	200,000
750238107	RADIAN PETROLEUM CORP	2,000
75040P108	RADIO ONE INC-CL A	66
750490104	RADLON INCOPORATED	100
750676CB2	RAHWAY ETC REF-A	50,000
750789109	RAILWORKS CORP	5,000
751339102	RAMAGON TOYS INC	200
75156P207	RAMP CORP	841
751571100	RAMPART GENERAL	2,000
Y7187Y116	RANBAXY LABORATORIES-SP GDR	75
75281F108	RANGE ENERGY INC	333
754054104	RASCALS UNLIMITED INC	1,000
362232100	RB CAPITAL SECUR RESIDENC SA	28,473
749265104	RB ROBOT CORPORATION	200
749412AA0	RDM SPORTS GROUP INC 8% 08/15/03 CV	5,000

754900108	REA GOLD CORP	12,350
75605W100	REALMARK ACQUISITIONS II LLC UNIT CL A	106
756215208	RECLAIM INC	200
756764106	RED LION HOTELS CORP	52
757287NC7	REDDING IMPT OAK 93-1	30,000
75729DBV4	REDDING PWRS-REF-A	35,000
758205207	REED ELSEVIER PLC-SPONS ADR	400
758756308	REGAL COMMUNICATIONS CORP	142,498
75886X108	REGENERX BIOPHARMACEUTICALS	40
758915102	REGENT AIR CORP	3,100
758865109	REGENT COMMUNICATIONS INC	174
759000102	REGINA COMPANY INC	5,000
759351406	REINSURANCE GROUP OF AMERI-A	34,579
75952GAD6	RELIANT BUILDING PRODUCTS 12.375% 05/01/10	1,500,000
75952B105	RELIANT ENERGY INC	56,915
75952R100	RELIV INTERNATIONAL INC	477
759535206	REMBRANDT COSMETICS CORP	250
759543200	REMEC INC	497
759663206	REMY INTERNATIONAL INC 24.4325% PFD A F	5
759897RJ2	RENSSELAER CNTY REF	25,000
76009NAE0	RENT-A-CENTER INC/TX 7.5% 05/01/10 B	250,000
760911107	RESEARCH FRONTIERS INC	156
761058106	RESERVE INDUSTRIES CORP	9,800
76114EAF9	RESIDENTIAL CAPITAL LLC 9.625% 05/15/15 1	3,492,000
76111J5X8	RESIDENTIAL FUNDING MORTGAGE SECURIT	90,000
76111JM68	RESIDENTIAL FUNDING MORTGAGE SECURIT	25,000
761713AD8	REYNOLDS AMERICAN INC 7.25% 06/01/13	250,000
762071207	RHEOLOGICAL SYSTEMS INC-NEW	20
762430205	RHYTHMS NETCONNECTIONS INC	3,780
762430AC0	RHYTHMS NETCONNECTIONS INC 13.5% 05/1	39,643,000
76218TFD1	RI CLEAN WTR-A-POOLED	100,000
765635AA5	RICKEL HOME CENTERS 13.5% 12/15/01	25,000
767754BL7	RITE AID CORP 7.5% 03/01/17	950,000
45804BAA6	RIVERMONT INC 2006-1 4.488% 12/26/50 144A	2,100,000
45804CAA4	RIVERMONT INC 2006-1 5.188% 12/26/50 144A	5,800,000
74961D103	RLI INC	50,000
74963H102	RMK STRATEGIC INCOME	12
770323103	ROBERT HALF INTL INC	11,427
771195104	ROCHE HOLDINGS LTD-SPONS ADR	1
772739207	ROCK-TENN COMPANY -CL A	308
774374102	ROCKWELL MEDICAL TECH INC	79
774852107	RODDY RESOURCES INC	400
77531QAB4	ROGERS COMMUNICATIONS INC 9.625% 05/0	250,000
77633T109	RONN MOTOR COMPANY	1
776385106	ROONEY PACE GROUP INC	6,000
776696AA4	ROPER INDUSTRIES INC 1.4813% 01/15/34 CV	23,000
778190CY2	ROSLYN UFSD	27,300
778276105	ROSS (A.J.) LOGISTICS INC	731
778296103	ROSS STORES INC	91
780097AN1	ROYAL BANK OF SCOTLAND GROUP PLC 5%	15,000
780097770	ROYAL BANK OF SCOTLAND GROUP PLC 6.3%	33
780097796	ROYAL BANK OF SCOTLAND GROUP PLC 6.4%	89

780097879	ROYAL BANK OF SCOTLAND GROUP PLC 7.25%	38
780097713	ROYAL BANK OF SCOTLAND PLC/THE 7.25% I	10,600
780153AL6	ROYAL CARIBBEAN CRUISES LTD 8.75% 02/02/08	250,000
780259107	ROYAL DUTCH SHELL PLC-ADR	1,022
780259206	ROYAL DUTCH SHELL PLC-ADR	1,654
78051D105	ROYAL OAK MINES INC	3,300
780907101	ROYAL PALM SAVINGS BANK WEST PALM BE	20,000
780749107	ROYALE GROUP LTD	400
780915104	ROYCE MICRO-CAP TRUST INC	31
780910105	ROYCE VALUE TRUST	43
749660106	RPC INC	6,756
74972EAH1	RSL COMMUNICATIONS PLC 12% 11/01/08	10,000
026632117	RTS AMERICAN HOME SHIELD CORP (CONTIN	300
303901110	RTS FAIRFAX FINL HLDGS LTD (CONTINGENT	4,000
74978T109	RXI PHARMACEUTICALS CORP	39
78355W767	RYDEX INVERSE 2X S&P 500 ETF	87
837227RN9	S CENT CT WTR 16TH	100,000
841513LC6	S E TX HFC MTG BKD-B	744,603
838418FU0	S HUNTINGTON UFSD	40,000
838766BR3	S MADISON SCH-REF-1ST	100,000
785652BV9	SABINE RVR PCR	500
786416107	SAFE TECHNOLOGIES INTERNATIONAL INC	550
78648R203	SAFETY-KLEEN CORP NEW COM NEW	2,275
786417105	SAFE-WASTE SYSTEMS INC	200
790000103	SAINT JAMES COMPANY COM	125
79466R101	SALESREPCENTRAL.COM INC	100
795916105	SAMSYS TECHNOLOGIES INC	35,000
796253ZA3	SAN ANTONIO ELEC FLTR	6,670,000
796422YL1	SAN ANTONIO WTR ETM	5,000
798220208	SAN JOSE OIL CO INC-CL B PP 0.01 PAR	1,350
798241105	SAN JUAN BASIN ROYALTY TR	2,256
798456BJ7	SAN LEANDRO	25,000
801036203	SANITAS INC	5,000
801017104	SANI-TECH INDUSTRIES INC	10,000
800907AN7	SANMINA-SCI CORP 5.5688% 06/15/14 144A FL	10,000
800907AJ6	SANMINA-SCI CORP 6.75% 03/01/13	250,000
801321HA1	SANTA BARBARA COPS	24,800
802054106	SANTA FE INTERNATIONAL INC	100
802233106	SANTA ISABEL S.A.-SPONS ADR	366
802649KU6	SANTA ROSA WST WTR-B	14,000
80281R888	SANTANDER FINANCE PREFERRED SA UNIFE	696
80281R300	SANTANDER FINANCE PREFERRED SA UNIFE	3,000
80281R805	SANTANDER FINANCE PREFERRED SA UNIFE	103
803054204	SAP AG-SPONSORED ADR	5,493
803121CB6	SARAH SCOTT SCH REF	25,000
80382HAA0	SASCO NET INTEREST MARGIN TRUST 0% 02/02/08	2,200,000
80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.5% 02/02/08	1,486,500
80410Q207	SATURNS 7% 03/01/33 PFD LTD	389
805176203	SAVIN CORP 1.5% PERP CV PFD A	20
783877103	SBT CORP ORD	16,727
80589M102	SCANA CORP	694
806605101	SCHERING-PLOUGH CORP	104,458

806605705	SCHERING-PLOUGH CORP 6% 08/13/10 CV PF	100
806605AJ0	SCHERING-PLOUGH CORP 6% 09/15/17	69,591
806605AH4	SCHERING-PLOUGH CORP 6.55% 09/15/37	569,304
80874P109	SCIENTIFIC GAMES CORP-A	464
808761AA8	SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV	10,000
808766109	SCIENTIFIC MEASUREMENT SYS	8,116
808807101	SCINTILORE EXPLORATIONS LTD	200
784018103	SCM MICROSYSTEMS INC	71
809388AB7	SCOTT CABLE COMMUNICATIONS 16% 07/18/	25,569
811035104	SCRIBE SYSTEMS INC	1,000
78709Y105	SCS TRANSPORTATION INC	8,140
841513LF9	SE TX HFC MTG BKD-B	1,487,831
841513LG7	SE TX HFC PROG-SER B	1,273,337
841513LK8	SE TX HSG-B-MTG-BKD	1,300,594
841513LU6	SE TX HSG-B-MTG-BKD S	2,025,809
841513LP7	SE TX HSG-MTG-B	1,154,219
81170X101	SEACOAST HOLDING CORPORATION	2
812141AN9	SEALY MATTRESS CO 8.25% 06/15/14	250,000
812209104	SEARCH FINANCIAL SERVICES	564
81222P106	SEARCHHELP INC	68
813192101	SECOND NATIONAL BANCORPORATION	151,645
813703105	SECURE COMMUNICAT & TECH INC	10,000
815714100	SEEBURG CORP	2,950
815723200	SEED PRODUCTS INTL INC	499
815794102	SEGA SAMMY HOLDING-SPONS ADR	9,101
816078307	SEKISUI HOUSE-SPONS ADR	5,071
816288104	SELECTICA INC	10
816629109	SEMICON INC	1,000
81688A106	SENDTEC INC	3,045,532
81747S106	SERAC HOLDINGS INC	204,000
81747T104	SERACARE LIFE SCIENCES INC	169
817587108	SERVICE MERCHANDISE CO INC	20,000
817917AC1	SEVEN SEAS PETROLEUM CORP 12% 11/07/0	1,700
81811M100	SEVERN BANCORP INC/MD	87
784125106	SFE TECHNOLOGIES	348,935
784185209	SGI INTERNATIONAL	20,000
819319500	SHAMAN PHARMACEUTICALS INC COM PAR S	13,502
M83683108	SHAMIR OPTICAL INDUSTRY LTD	15
819443102	SHANNON GROUP INC	60
820013100	SHARPER IMAGE CORP	5,136
821188109	SHEFFIELD INDUSTRIES INC	300
821374105	SHELBOURNE PPTYS II INC	30
823213AA1	SHENGDATECH INC 6% 06/01/18 CV 144A	258,000
824543102	SHILOH INDUSTRIES INC	85
824841407	SHISEIDO LTD-SPONSORED ADR	1,812
825113103	SHORE GROUP INC	625
825211105	SHORETEL INC	2,617
825853AA2	SIDECO AMERICANA SA 9.125% 12/15/49 144A	7,000
825865603	SIDERURGICA VENEZ SIV-SP ADR	17
82620W107	SIENNA GOLD INC	167,850
826428104	SIERRA PACIFIC RESOURCES	44,232
827048109	SILGAN HOLDINGS INC	2,357

827056102	SILICON GRAPHICS INCSHR	NPV	62,724
827708108	SILVER EUREKA CORP		10
828395103	SILVERLEAF RESORTS INC		72
828807BP1	SIMON PROPERTY GROUP LP 5.75% 12/01/15		44,000
829322304	SINGING MACHINE CO INC/THE		30
48122U105	SISTEMA JSFC-144A SPONS GDR 144A		100
82981P105	SITI-SITES COM INC		895
830609103	SKIATRON ELECTRONICS & TV		350
830798401	SKOLNIKS INC		38,959
83083Y101	SKY RIDGE RESOURCES LTD		71
831913108	SMARTIRE SYSTEMS INC		300
831699103	SMAVE SOLUTIONS INC		28
784487100	SMC VENTURES INC		1,000
831756AA9	SMITH & WESSON HOLDING CORP 4% 12/15/		5,500,000
831858105	SMITH CORONA CORP		11,800
832248AH1	SMITHFIELD FOODS INC 7.75% 05/15/13 B		250,000
83364L109	SOCIETE GENERALE-SPONS ADR		838
83402A107	SOFTBRANDS INC		62
834022204	SOFTGUARD SYSTEMS INC		500
83413X203	SOLAR CAP LLC-UNIT ACC INV		66,667
834912107	SOLAR TECHNOLOGY CORP		470
834911109	SOLAR-METRICS INC		2,400
834182AT4	SOLECTRON CORP 0.5% 02/15/34 CV B		58,000
834263204	SOLO SERV CORP		46,030
834365405	SOLOPOINT INC		375
834376121	SOLUTIA INC WTS K= 07/15/09 144A		1,000
834452104	SOMATRONICS INC		75
83545GAG7	SONIC AUTOMOTIVE INC 8.625% 08/15/13 B		11,279
83545G102	SONIC AUTOMOTIVE INC-CLASS A		3,439
83546Q109	SONICBLUE INC		6,132
784849AC5	SONICBLUE INC 5.75% 10/01/03 CV		1,167,000
837841105	SOUTH FINANCIAL GROUP INC		3,132
841513LH5	SOUTHEAST HSG-B		1,189,596
841513LA0	SOUTHEAST HSG-B-MTG		743,394
841513LL6	SOUTHEAST HSG-MTG-B		1,022,099
841513LD4	SOUTHEAST HSG-MTG-B		933,310
841513LN2	SOUTHEAST TX HSG		1,205,453
841513LT9	SOUTHEAST TX HSG-B-MT		1,164,537
843581505	SOUTHERN PAC PETRO-SP ADR		40
844544809	SOUTHMARK CORP		40,725
844902205	SOUTHWARD VENTURES DEPOSITARY TRUS		1
846396109	SPAN-AMERICA MEDICAL SYS INC		5,000
78464A771	SPDR KBW CAPITAL MARKETS ETF		650
78464A763	SPDR S&P DIVIDEND ETF		99
26439RAQ9	SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/1		400
847607108	SPECTRAVISION INC-CL B		248
848325AB2	SPENDTHRIFT FARM INC SR S/D REG 12.5% (		10,000
848420105	SPHERION CORPORATION		17,955
848554101	SPINTEK GAMING TECHNOLOGIES		10,200
84856M209	SPIRENT COMMUNICATIONS-ADR		2
849198106	SPORTSTOWN INC		106,705
850544BS5	SPRINGFIELD ARPT REF		5,000

852060AT9	SPRINT CAPITAL CORP 8.75% 03/15/32	17,000
852061100	SPRINT NEXTEL CORP	129,574
852061AD2	SPRINT NEXTEL CORP 6% 12/01/16	3,000
784830101	ST SYSTEMS INC	1,000
852328301	STACEYS BUFFET INC	107
852529HG4	STAFFORD TWP	45,000
853626109	STANDARD MICROSYSTEMS CORP	906
854305208	STANLEY FURNITURE CO INC	269
85517P101	STAR SCIENTIFIC INC	5,464
854923109	STAR TELECOMMUNICATIONS INC	17,900
855682100	STARS TO GO INC	106,087
85590AAD6	STARWOOD HOTELS & RESORTS WORLDWII	250,000
857658108	STATEWIDE BANCORP	129,772
857689AV5	STATION CASINOS INC 6% 04/01/12	250,000
85771N107	STATORDYNE CORP	21,360
784774101	STEC INC	13,186
858127AB9	STEEL HEDDLE MANUFACTURING CO 10.625'	250,000
859166100	STERLING CHEMICALS INC	12
859405201	STERLING MEDICAL SYSTEMS INC	400
861572105	STONE & WEBSTER INC	200
86183Q100	STONEMOR PARTNERS LP	250
86210M106	STORA ENSO OYJ-SPONS ADR	4,760
862280104	STOTLER GROUP INC	39,165
862542107	STOX.COM INC	3,000
862682101	STRATA SEARCH	10
862719101	STRATEGIC GLOBAL INCOME FUND	60
86279P107	STRATERA INC	1
862811VZ6	STRATFORD	95,000
863238101	STREAMLOGIC CORP	5,000
863317103	STRINGS LTD	1,200
863451100	STROUDS INC	10,000
86359BAT8	STRUCTURED ASSET SECURITIES CORP 4.9%	500,000
863573JL6	STRUCTURED MORTGAGE ASSET RESIDENT	1,000
863583209	STRUTHERS INDUSTRIES INC	255
863902102	STUDENT LOAN CORP	334
864222203	STYLES ON VIDEO INC	5,942
864482104	SUBURBAN PROPANE PARTNERS LP	1,000
86562M100	SUMITOMO MITSUI-UNSPONS ADR	700
865625206	SUMITOMO TRUST & BANK-SP ADR	4,062
865646103	SUMMER INFANT INC	200
866203NK4	SUMMIT	100,000
86606G101	SUMMIT FINANCIAL GROUP INC	45
866749203	SUN FINANCING I 7% 05/01/28 CV PFD 144A	56,700
866876105	SUN STATE SVGS & LN ASSN-ARIZ	130,218
867071102	SUNBEAM CORP-DEL NEW	25
866925100	SUNBELT NURSERY GROUP INC	1,222
867229106	SUNCOR ENERGY INC	195
867328502	SUNESIS PHARMACEUTICALS INC	9,729
86770T103	SUNRISE ENERGY RESOURCES INC	20
867903106	SUNRISE SAVINGS & LOAN-CL A	11,680
86769L103	SUNRISE TECHNOLOGIES INTL	406
867833501	SUNSHINE MNG & REFNG CO	3,929



867908105	SUNSTAR INTL INC	300
867925109	SUNSTYLE CORP	922
86800CAC8	SUNTECH POWER HOLDINGS CO LTD 0.25%	38,000
868047101	SUPERCOMPUTING SOLUTIONS INC	80,290
86825Q104	SUPERIOR OFFSHORE INTERNATIO	15
868365107	SUPERIOR TELECOM INC	10,000
86837X105	SUPERIOR WELL SERVICES INC	3,455
868446204	SUPERMARKETS GENERAL HOLDING 3.52% 1	140,786
868581109	SUPERWIPES INC	100
86859F107	SUPREMA SPECIALTIES INC	110
868607102	SUPREME INDS INC-CLASS A	129
86863P109	SUPREME RESOURCES LTD	1,692
86866R102	SUREBEAM CORP CL A	2,316
868861204	SURGUTNEFTEGAZ-SP ADR	4,000
86943W207	SUTTON CAPITAL TRUST III 4.248% PERP PFI	16
86943X205	SUTTON CAPITAL TRUST IV 3.97% 12/29/49 PI	11
00254EFD9	SVENSK EXPORTKREDIT AB 0% 08/09/10 BSK	110,000
00254ECN0	SVENSK EXPORTKREDIT AB 0% 12/18/08 bskt	5,050,000
870195104	SWEDBANK AB-ADR	133
87089AAA6	SWISS RE CAPIT 6.854% PERP 144A VAR SWI	2,623,678
871013108	SWISSCOM AG-SPONSORED ADR	2,042
871130AB6	SYBASE INC 1.75% 02/22/25 CV	3,000
871503108	SYMANTEC CORP	6,555
87150R105	SYMBIAT INC	341
871504106	SYMBION INC/AZ	13,450
871512208	SYMBOLICS INC	300
871943106	SYMPLEX COMMUNICATIONS CORP	500
871578100	SYNCRONYS SOFTCORP	1,000
871559100	SYN-TREK INC	25,000
87164M100	SYNVISTA THERAPEUTICS INC	94
871633JX2	SYOSSET CSD-UNREF-B	5,000
871655106	SYPRIS SOLUTIONS INC	839
871660106	SYQUEST TECHNOLOGY INC	6,100
871839205	SYSTEM SOFTWARE ASSOC INC	1,875
871896205	SYSTEMS CONNECTIONS GROUP PLC-ADR	150
872450200	T I C INDUSTRIES	11
87377Q104	TAG GROUP INC/THE	810
874039100	TAIWAN SEMICONDUCTOR-SP ADR	99,537
874229107	TALENT ALLIANCE INC	1
874262108	TALISMAN MINES LTD	3,000
87484D103	TAM SA-SPONSORED ADR	200
875378101	TANDY BRANDS ACCESSORIES INC	7
875465403	TANGER FACTORY OUTLET CENTERS 7.5% F	21
M8737E108	TARO PHARMACEUTICAL INDUS	22
876553306	TASTY BAKING CO	34
70336G102	TATHAM OFFSHORE INC	1,395
872351408	TDK CORP-SPONSORED ADR	1,178
872363106	TDX CORP	33,000
878227107	TECFIN CORP	9,000
878546209	TECHNIP SA	23
87873C104	TECHNOLOGY TRANSFER INC	1,179
878895200	TECUMSEH PRODUCTS CO-CL A	7,654

878895101	TECUMSEH PRODUCTS CO-CL B	55
879002103	TEECO PROPERTIES -LP	3,518
879078103	TEJAS OIL & GAS CO	25
87910PAH3	TEKNI-PLEX INC 8.75% 11/15/13	25,000
006847305	TELCOVE INC 12.875% 10/15/07 PFD B	2
879246AB2	TELE NORTE LESTE PARTICIPACOES SA 8%	70,000
87927P200	TELECOM HOLDRS TRUST	628
87927Y201	TELECOM ITALIA SPA-SPON ADR	4,609
879403707	TELEFONOS DE MEXICO-SP ADR A	77
879422103	TELEGROUP INC	15,263
87942L101	TELEHUBLINK CORP	35,000
87944M107	TELEMETRIX INC	6,265
879458107	TELEPHONICS OFFICE TECHNOLOGIES INC	150
879908101	TELESPHERE	329,507
879925204	TELETIMER INTERNATIONAL INC	3
87960H107	TELICONICS INC	1,974
87959Y103	TELIGENT INC-CL A	380
879603108	TELKOM SOUTH AFRICA-SPON ADR	6
879681203	TELLUS INDUSTRIES INC	9
87969N204	TELSTRA CORP-ADR	1,287
87971M202	TELUS CORPORATION -NON VOTE	1,412
E90215109	TELVENT GIT SA	443
87972KAW6	TEMECULA CFD #03-1-A	50,000
879704104	TEMP STIK ORD	2,000
87975P102	TEMPE TRANSIT AUTHORITY INC	1,000
880183108	TEMPLET INDUSTRIES INC	200
880647102	TENNIS LADY INC	18,056
881005201	TERRA NITROGEN COMPANY LP	206
881575302	TESCO PLC-SPONSORED ADR	281
881609101	TESORO CORP	74,805
881612105	TESSERACT GROUP INC/THE	5,000
882147101	TEXAS AMERICAN BANCSHARES	200
882610108	TEXAS PACIFIC LAND TRUST	108
88283LEG7	TEXAS ST TRANS COMMN	100,000
883203200	TEXTRON INC 2.08% PERP CV PFD A	18
88321N106	TGFIN HOLDINGS INC	2,490
883375107	THERAGENICS CORP	594
883380107	THERATECH INC-NEV	1,000
883435AF6	THERMADYNE HOLDINGS CORP 10% 02/01/14	25,000
88360H101	THERMO TECH TECHNOLOGIES	5,000
885183103	THORIUM POWER LTD	100,000
885197103	THORN PLC-SPONSORED ADR OLD	37
88575Q201	THREE SHADES FOR EVERYBODY INCNEW	1
885807206	THRESHOLD PHARMACEUTICALS	51
886042100	THUNDER GROUP INC/THE	4,412
886307107	TIANRONG INTERNET PRODUCTS	3,200
88630G107	TIANRONG MEDICAL GROUP INC	1,000
886423102	TIDEWATER INC	3,671
886547108	TIFFANY & CO	36,048
156884G36	TIGER 0% 08/15/14	41,000
88830R101	TITAN MACHINERY INC	1,223
880459R61	TN HSG RES INT-L7	25,000

880459B35	TN HSG-AMT-2A-HMOWNRS	4,350,000
880459WL2	TN HSG-RESIDL-L13	20,000
880459D74	TN HSG-RI-03-L32J	10,000
872960109	TNS INC	1,070
69365W103	TOBA PULP LESTARI TBK-SP ADR	227
889039103	TODD SHIPYARDS CORP	93
889396JE8	TOLEDO WTRWKS-REF/IMP	4,800
890030208	TOMKINS PLC-SPONSORED ADR	9,103
890176FF2	TONAWANDA CITY-A	50,000
Y8897Y305	TOP SHIPS INC	7
890537301	TOPAZ GROUP INC	3,000
890747207	TOPPAN PRINTING-UNSPONS ADR	484
890910102	TOPS APPLIANCE CITY INC	1,000
891013104	TORCH ENERGY ROYALTY TRUST	1,000
89235K105	TORREYPINES THERAPEUTICS INC	44
89147U100	TORTOISE ENERGY CAPITAL CORP	3,000
89147U308	TORTOISE ENERGY CAPITAL CORP 8.738% P	1
891495103	TOTAL ASSETS PROTECTION INC	41,285
891539108	TOUCH AMERICA HOLDINGS INC	3,800
89155B101	TOUR CFG INC	20,000
891707101	TOWER AUTOMOTIVE	50,875
892331307	TOYOTA MOTOR CORP -SPON ADR	4,667
89233PY91	TOYOTA MOTOR CREDIT CORP 4.93% 06/27/1	1,044,000
892376LF9	TRACY FACS-#99-2 S MA	25,000
892682204	TRADITIONAL INDS	75,370
892781105	TRAILBLAZER OIL & GAS INC	5,855
87613YAB7	TRAINS 6.814% 01/15/12 144A 144a VAR	10,000
893349803	TRANS WORLD AIRLINES INC 0.05% PERP PF	10
89352HAC3	TRANSCANADA PIPELINES LTD 6.35% 05/15/6	20,000
893636100	TRANSDERM LABORATORIES CORP	50
89365K206	TRANSGENOMIC INC	3,731,496
89376P103	TRANSMEDIA ASIA PACIFIC INC	4,700
893764100	TRANSMEDIA EUROPE INC	1,250
893881102	TRANSPORTATION EQUITIES NV	43
893895201	TRANSTEXAS GAS CORP CL A	45
894065101	TRANSWITCH CORP	3,248
894688100	TREESOURCE INDUSTRIES INC	10,000
89556L104	TRI D AUTOMOTIVE LTD	170
896121100	TRICORD SYSTEMS INC	50,774
89557H102	TRI-NATIONAL DEVELOPMENT CRP	1,000
896438306	TRINITY BIOTECH PLC-SPON ADR	28
896682200	TRINTECH GROUP PLC-SPON ADR	55
896916103	TRIONICS INC	1,000
896925203	TRISM INC	2,203
896775103	TRITON NETWORK SYSTEMS INC	260
897124103	TROUND INTERNATIONAL INC	1,000
89732M109	TROY GOLD & MINERAL CORP	60
872918107	TSL HOLDINGS INC	1,391,127
873054209	TU INTERNATIONAL INC	300
899697AM8	TUMWATER OFFC PPTYS	75,000
899729107	TUNDRA GOLD MINES	5,000
900145103	TURKISH INVESTMENT FUND	25

873063309	TV COMMUNICATIONS NETWORK	564
873061105	TVC TELECOM INC	1,200
87307X104	TVMAX HOLDINGS INC	20,760
901166108	TWEEN BRANDS INC	57
90130TAK6	TWENTY-FIFTH AVE STD	200,000
901769109	TWIND ENERGY ORD	5,000
902068105	TWO PESOS INC	182,160
90211N105	TWO WAY TV INC	10,341
8827202S3	TX ADJ-REF-TXB-FD I	100,000
882720TE5	TX ST-VETS HSG-II-C1	4,175,000
882854KF8	TX WTR ST REVOLV-SR-A	75,000
882854JX1	TX WTR ST REVOLV-SR-A	20,000
G9144P105	TYCO ELECTRONICS LTD	8,803
902118BK3	TYCO INTERNATIONAL GROUP SA 6% 11/15/1	275,000
902494AP8	TYSON FOODS INC 3.25% 10/15/13 CV	1,305,000
912325AD9	U S OFFICE PRODUCTS CO CONV SUB NOTE	15,000
902948108	U S PLASTIC LUMBER CORP	500
91272D309	U S TECHNOLOGIES INC NEW	1,000
912899408	U S WIRELESS DATA INC CL A NEW	2,868
902549708	UAL CORP/OLD 12.25% PERP PFD B	1,334
902636109	UCN INC	739
902646108	UDC HOMES INC	43,331
74347R776	ULTRA BASIC MATERIALS PROSHA	23
74347R743	ULTRA FINANCIALS PROSHARES	42,279
903914109	ULTRA PETROLEUM CORP	2,166
74347R107	ULTRA S&P500 PROSHARES	905
74347R693	ULTRA TECHNOLOGY PROSHARES	101
P94398107	ULTRAPETROL (BAHAMAS) LTD	48,767
904011103	ULTRASCIENCES INC	100
74347R867	ULTRASHORT DOW30 PROSHARES	54,882
74347R859	ULTRASHORT MIDCAP400 PROSHAR	305
74347R552	ULTRASHORT REAL ESTATE PROSH	53,561
74347R834	ULTRASHORT RUSSELL2000 PROSH	776
904202108	UMEMBER.COM INC	288
904214103	UMPQUA HOLDINGS CORP	5,599
904270105	UNAPIX ENTERTAINMENT INC	5,000
904764AG2	UNILEVER CAPITAL CORP 7.125% 11/01/10	2,000
904788106	UNIMAR CO-INDONESIAN PRT UTS	500
905411EB6	UNION BEACH	12,500
907818108	UNION PACIFIC CORP	10,783
907818CZ9	UNION PACIFIC CORP 5.75% 11/15/17	20,000
909163107	UNIROYAL TECHNOLOGY CORP	22,000
909205106	UNISOURCE ENERGY CORP CO	7,694
909214BJ6	UNISYS CORP 8% 10/15/12	250,000
909870AC1	UNITED COS FINANCIAL CORP 8.375% 07/01/C	7,760,000
910190107	UNITED DIVERSIFIED CORP	100
910202100	UNITED DUVEX OIL & MINERALS	25
910204106	UNITED EDUCATION & SOFTWARE	2,314
910324102	UNITED FINANCIAL GROUP (DEL)	67
910756105	UNITED KENO HILL MINES LTD	750
910858406	UNITED MERCHANTS & MANUFACTURERS IN	1,192,780
910858307	UNITED MERCHANTS & MANUFACTURERS IN	18,909

911312AF3	UNITED PARCEL SERVICE INC 2.02% 02/28/53	600,000
91136P100	UNITED RENT-ALL INCORPORATED	1,336
911460103	UNITED SECURITY BANCSHARE/CA	211
911459105	UNITED SECURITY BANCSHARES	34
911922102	UNITED STATES LIME & MINERAL	101
91232N108	UNITED STATES OIL FUND LP	12,561
913017109	UNITED TECHNOLOGIES CORP	8,586
913201109	UNITED WESTERN BANCORP INC	17,500
91324P102	UNITEDHEALTH GROUP INC	6,223
913287108	UNITRONIX CORP	6,400
913298105	UNITY HEALTHCARE HOLDING CO INC	84,800
914085AA3	UNIV ATHLETIC ASSN	325,000
91412FJ99	UNIV CA-UNREF-UCLA-A	75,000
914438CG9	UNIV MA VAR-SR-GTD-A	1,000,000
913456109	UNIVERSAL CORP/VA	4,289
91349P103	UNIVERSAL EXPRESS INC	200,000
913756300	UNIVERSAL MONEY CENTERS-W/I	9,375
913839AA4	UNIVERSAL STANDARD HEALTHCARE INC 8.2	180,000
914101100	UNIVERSITY BANK N.A. NEWTON MASS	99,686
91411XAA7	UNIVERSITY MED & DENTISTRY NJ	50,000
915271100	UNIVEST CORP OF PENNSYLVANIA	597
87924Y105	UNKNOWN ISSUER PFD	7
915431308	UPLAND MINERALS & CHEMS CORP	1
915436109	UPM-KYMMENE OYJ-SPONS ADR	7,327
916277HR0	UPPER OCCOQUAN SWR-RF	300,000
917246209	URETHANE TECHNOLOGIES INC	300
917273104	UROLOGIX INC	91
917286106	URSTADT BIDDLE PROPERTIES	70
902973304	US BANCORP	10,596
90334M109	US INTERACTIVE INC	7,400
912325305	US OFFICE PRODUCTS CO-NEW (RESTRICTE	9,630
36867M107	US WASTE GROUP	125
90339C106	US WIRELESS CORP	5,000
90329A102	USA BANCORP INC	49,200
902928100	USA CLASSIC INC	119,156
90341G103	USA MOBILITY INC	10,630
90328S500	USA TECHNOLOGIES INC	172
903307205	USB CAPITAL VIII 6.35% 12/29/65 PFD 1	60
903300200	USB CAPITAL XI 6.6% 09/15/66 PFD	27
903305209	USB CAPITAL XII 6.3% 02/15/67 PFD	40
90333EAC2	USEC INC 3% 10/01/14 CV	4,000
917311805	USINTERNETWORKING INC	13,088
90336N204	USN COMMUNICATIONS INC	100
912833CW8	UST 0% 08/15/09	1,000
912828DV9	UST 4.125% 05/15/15 10YR	6,000
917436CZ8	UT SFM-VAR-G2-CL I	11,970,000
917488108	UTAH MEDICAL PRODUCTS INC	20
91759P106	UTEK CORP	435
918076100	UTSTARCOM INC	25,248
927781CQ5	VA CLG-B-21ST CENTURY	6,520,000
92817FJ23	VA SCH FINIG-A-1997	17,300
918828AK0	VAL VERDE USD REF-JR	20,000

919209AN6	VALLEJO PUB FIN TAX-A	5,000
919720102	VALLEY INDUSTRIES INC	113,900
919794123	VALLEY NATIONAL BANCORP-CW15	9
920383106	VALUE ADDED COMMUNICATIONS	196,175
92038N102	VALUE AMERICA INC	5,500
919902106	VALUE MERCHANTS INC	1
92047F108	VALUE TRADING ORD	28,751
919910109	VALUESTAR CORP	5,000
92201B307	VANGUARD AIRLINES INC	160
922042858	VANGUARD EMERGING MARKET ETF	58
922908736	VANGUARD GROWTH ETF	130
922206107	VARIAN INC	3,259
918194101	VCA ANTECH INC	4,773
922392105	VECTOR AUTOMATION INC	300
92257TAA1	VELOCITY EXPRESS CORP 18% 12/30/10 UNIT	12,889,630
92257K102	VELOCITYHSI INC	283
92260R102	VENCOR INC	19,700
P97475AG5	VENEZUELA GOVERNMENT INTERNATIONAL	336,500
922646AS3	VENEZUELA GOVERNMENT INTERNATIONAL	1,392,200
92276F100	VENTAS INC	4,667
92326YAF6	VENTURE HOLDINGS CO LLC 11% 12/31/49	4,700,000
92326YAD1	VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B	3,250,000
923434203	VERIT INDUSTRIES	3,400
92407M206	VERMILLION INC	48
924784NK3	VERO BCH ELEC-RF-A-6/	125,000
924905102	VERONEX TECHNOLOGIES INC	29
92531L108	VERSO PAPER CORP	225
925313108	VERSUS TECHNOLOGY INC	500
92532F100	VERTEX PHARMACEUTICALS INC	14,674
925391104	VESTA INSURANCE GROUP INC	691
925458101	VESTAS WIND SYSTEMS-UNSP ADR	163
92549X201	VESTIN REALTY MORTGAGE II	72
918204108	VF CORP	34,529
927676CS3	VI PUB FIN ETM-A	5,000
92553M109	VIANET TECHNOLOGIES INC	870
925529208	VIATEL INC	4,150
926555103	VIDEO DISPLAY CORP	100
92658X109	VIDEOPROPULSION INC	1,200
926645102	VIENNA CORP	900
926734401	VIGNETTE CORPORATION	9,552
92763R104	VIRAGE LOGIC CORPORATION	81
927804EZ3	VIRGINIA ELECTRIC AND POWER CO 5.4% 01	500,000
92823T108	VIRNETX HOLDING CORP	96
481087AC8	VISANT CORP 7.625% 10/01/12	25,000
92832C104	VISIONAMERICA INC	500
92830S101	VISIONGLOBAL CORP	1,000
927912105	VISION-SCIENCES INC	4,923
92831R128	VISKASE COS INC -CW10	130
918255100	VIST FINANCIAL CORP	35
927926303	VISTA GOLD CORP	1,594
92839U107	VISTEON CORP	19
928497106	VITESSE SEMICONDUCTOR CORP	7

92855S101	VIVO PARTICIPACOES SA-ADR	4,494
92857WAM2	VODAFONE GROUP PLC 5.5% 06/15/11	2,000
92857W209	VODAFONE GROUP PLC-SP ADR	7,650
92861T101	VOICEFLASH NETWORKS INC	8,000
928703107	VOLT INFO SCIENCES INC	28
92886T201	VONAGE HOLDINGS CORP	979
917919102	VSM MEDTECH LTD	15,000
918346107	VTN CORP	27,500
955232DQ3	W PATTERSON FIN-01-1B	15,000
955232BN2	W PATTERSON FING-1-1A	80,000
955641CL7	W SACRAMENTO FING-F	50,000
955656EK5	W SACRAMENTO TAX-14	90,000
93877MAS5	WA CONVENTION CTR SR	3,600
92927K102	WABCO HOLDINGS INC	25,031
92976GAE1	WACHOVIA BANK NA 5.6% 03/15/16	500,000
92978U207	WACHOVIA CAPITAL TRUST IV 6.375% 03/01/16	26
92976WBA3	WACHOVIA CORP 5.7% 08/01/13 MTN	2,000
92977V206	WACHOVIA PREFERRED FUNDING CORP 7.25% 03/01/13	231
930569991	WAHLCO ENVIRONMENTAL SYSTEMS ESCRC	100
931804108	WALKER TELECOMMUNICATIONS CORP	850
932889GN2	WALNUT VLY SD-A	50,000
932900103	WALRON MINERALS CORPORATION	125
934390105	WARNACO GROUP INC-CL A	4,000
936750108	WARWICK VALLEY TELEPHONE CO	17
938862109	WASHINGTON GROUP INTL	800
93933VAY4	WASHINGTON MUTUAL BANK/HENDERSON N	2,000,000
939322103	WASHINGTON MUTUAL INC	94,823
942044KM9	WATERTOWN	20,000
942683AC7	WATSON PHARMACEUTICALS INC 1.75% 03/15/10	9,000
944037100	WAVVE TELECOMMUNICATIONS INC	1,000
944097LQ5	WAXAHACHIE ISD CAB-PR	1,000,000
94769A101	WEBLINK WIRELESS INC CL A	20,550
94845V103	WEBVAN GROUP INC	829,933
948774104	WEIRTON STEEL CORP	480
949515100	WELLINGTON COMMUNICATIONS INTERNATIONAL	34
949702104	WELLMAN INC	264
949900104	WELLS AMERICAN CORP	30,320
949746FA4	WELLS FARGO & CO 3.5518% 05/01/09	13,000
94976Y207	WELLS FARGO CAPITAL IV 7% 09/01/31 PFD	2,000
94979P203	WELLS FARGO CAPITAL IX 5.625% 04/08/34 PI	67
94985V202	WELLS FARGO CAPITAL XII 7.875% 03/15/68 F	122
94975CAL1	WELLS FARGO FINANCIAL INC 5.5% 08/01/12	1,000,000
949760AU6	WELLS FARGO MORTGAGE BACKED SECURITIES	25,000
94984EAU6	WELLS FARGO MORTGAGE BACKED SECURITIES	65,000
94984HAA3	WELLS FARGO MORTGAGE BACKED SECURITIES	75,000
950246108	WELLSTEAD INDUSTRIES INC	19,120
950817106	WESCO FINANCIAL CORP	1
95736ULD4	WESTCHESTER CNTY-RF-D	35,000
957785207	WESTERN BELL COMMUNICATIONS	1,112
957918105	WESTERN CANADA BEVERAGE CORP	1,600
959802109	WESTERN UNION CO	1,579
959835109	WESTERN UNITED MINES INC	400

960838100	WESTMORE INTERNATIONAL INC	4,900
961238102	WESTPOINT STEVENS INC	1,000
963341102	WHIRLWIND MARKETING INC	14,645
963801105	WHITE ELECTRONIC DESIGNS	154
964470108	WHITE RIVER PETROLEUM CORP	4
965042104	WHITEHALL ENTERPRISES INC	14,000
966387102	WHITING PETROLEUM CORP	23,125
966387AC6	WHITING PETROLEUM CORP 7.25% 05/01/13	5,000
929248508	WHX CORP	151
929248300	WHX CORP/OLD 3.75% PERP CV PFD B	1,827
929248409	WHX CORPORATION NEW	133
977056X54	WI ST-REF-1	150,000
968077206	WILD BRUSH ENERGY INC	1
969199108	WILLBROS GROUP INC	1,093
969219203	WILLCOX & GIBBS INC-A	689
9692199C0	WILLCOX & GIBBS OMC ST SUB NT SER-B ES	220,000
552075AC7	WILLIAM LYON HOMES INC 7.5% 02/15/14	198
9694559A4	WILLIAMS COMMUNICATIONS GROUP -ESCR	180,000
9694559B2	WILLIAMS COMMUNICATIONS GROUP INC 10	60,000
969455104	WILLIAMS COMMUNICATIONS GROUP INC-CL	243,856
969457100	WILLIAMS COS INC	17,572
969457BK5	WILLIAMS COS INC 8.125% 03/15/12	250,000
97111W101	WILLOW FINANCIAL BANCORP INC	2,998
971807102	WILMINGTON TRUST CORP	7,694
973606106	WINDSOR HOLDING CORP	350
974250102	WINMARK CORP	2
974282303	WINN ENTERPRISES-CL A	25
974282105	WINN ENTERPRISES-CL B SBI	50
974900102	WINNERS CIRCLE MANAGEMENT IN	200
975460106	WINSLOW TECHNOLOGY INC	340
975515875	WINSTAR COMM 7 PREF	21,450
975515AX5	WINSTAR COMMUNICATIONS INC 12.75% 04/	44,000
97653L208	WIRELESS HOLDRS TRUST	24
976826305	WISCONSIN POWER & LIGHT CO 4.5% PERP I	10
977011105	WISCONSIN REIT SBI	100
97750V109	WIZZARD SOFTWARE CORP	16
969281CM4	WM S HART UHSD 2002-1	220,500
978093102	WOLVERINE TUBE INC	43
978842102	WOODBRIIDGE HOLDINGS CORP	821
981386105	WORKINGMENS CO-OP BANK	2
981402100	WORKSTREAM INC	85
981419104	WORLD ACCEPTANCE CORP	2,858
98141A101	WORLD ACCESS INC	182
981430101	WORLD CALLNET INC	1,500
981537103	WORLD WIDE PATENTS LIMITED	500
98156Q108	WORLD WRESTLING ENTMTNT INC-A	39,465
98157D106	WORLDCOM INC-GA NEW WORLDCOM GROU	477,501
981902109	WORLDS OF WONDER INC	78
98155T103	WORLDWIDE COLLECTIONS FUND INC	10,200
981588403	WORLDWIDE FOREST PRODUCTS INC NEW	532
981604101	WORLDWIDE WEB NETWORKX CORP	200
98211W108	WPT ENTERPRISES INC	94



92932Q102	WSI INDUSTRIES INC	700
92934F104	WSP HOLDINGS LTD-ADR	90
01071G114	WTS ALLADDIN GAMING	6,000
024490153	WTS AMERICAN BANKNOTE CORP EQUITY	2
211914130	WTS CONVERGENT COMMUNICATIONS INC 1	30,000
362359101	WTS GT GROUP TELECOM INC EXP 2/1/2010	15,616
52520L394	WTS LBEF CALL WARRANT INDIAN BANK 144	7,500,000
52520L436	WTS LBEF CHINA LOW EXER PRICE WT ON	7,000,000
52520L147	WTS LBEF CHINA LOW EXERC PRICE WT 144	10,000,000
52522M283	WTS LEHMAN BRO(LUX) SA CALL WTS ON	2,498,392
52520L659	WTS LEHMAN BROS EQ. FINANCENAXSB IND	2,000,000
52520L691	WTS LEHMAN BROS EQ. FINANCENMAST INC	5,000,000
52520L683	WTS LEHMAN BROS EQ. FINANCENMICE IND	300,000
52520L519	WTS LEHMAN BROS EQTY FIN SA INDIAN LOV	1,250,000
52520L626	WTS LEHMAN BROS EQUITY FIN S.ANSUEL IN	1,000,000
52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW	7,500,000
52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY F	12,500,000
52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG)	30,000,000
52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FI	4,500,000
70321G117	WTS PATHNET INC	31,200
721506111	WTS PILLOWTEX CORPORATION NEW	273,800
752196113	WTS RAND INFORMATION SYSTEMS INC	20
817917115	WTS SEVEN SEAS PETE INC	17
82966U186	WTS SIRIUS SATELLITE RADIO INC 3RD TRAN	525,000
82966U178	WTS SIRIUS SATELLITE RADIO INC 144A	1,050,000
834376139	WTS SOLUTIA INC	11,169
867071128	WTS SUNBEAM CORP DEL NEW	41,257
983024100	WYETH	9,416
G31611109	XCELERA INC	400
983701103	XCL LTD	1,666
98411C100	XENOPORT INC	37
984121BL6	XEROX CORP 7.125% 06/15/10	250,000
98420A103	XETHANOL CORP	8,100
983764101	XO COMMUNICATIONS INC	92
983764408	XO COMMUNICATIONS INC/OLD 14% 02/01/09	30,023
984126102	XONICS INC -CL A	1,265
984141101	XTENT INC	76
984149104	XYBERNAUT CORP	5,629
984190108	Y & A GROUP INC	18,450
98462Y100	YAMANA GOLD INC	130,009
984872101	YARDIS CORP	5,400
985834100	YES! ENTERTAINMENT INC	1,500
986392JU3	YORK COUNTY HOSPITAL AUTHORITYPA	25,000
987048105	YORK RESEARCH CORP	1,000
987818101	YOUTHLINE USA INC	1,200
985577AA3	YRC WORLDWIDE INC 5% 08/08/23 CV *	56,000
98839UAS3	YUCAIPA TAX FACS 98-1	30,000
988478103	YUKON ENERGY CORP	3,200
989001102	ZANA ACQUISITION CO	100
98906R208	ZANETT INC	50
98906Q101	ZANY BRAINY INC	740
989428107	ZENTEC CORP	500

98951A100	ZHEJIANG EXPRESSWAY CO-ADR	200
989524301	ZILOG INC	35
989701107	ZIONS BANCORPORATION	301,936
98973P101	ZIOPHARM ONCOLOGY INC	606,269
98974V107	ZIPREALTY INC	169
989905104	ZOE PRODUCTS ORD	1,000
98977Q105	ZON MULTIMEDIA SERVICOS-ADR	53
98985Q105	ZYDANT CORP	10
989875109	ZYTREX CORP	300
57582PJQ4	MASSACHUSETTS ST FLTG-CONS G/O	75,000,000
43730EAA4	HOME PPTYS L P	24,272,000
893830AV1		20,000,000
029169AA7		19,470,000
64986MUV5	NEW YORK ST HSG FIN AGY REV	14,125,000
55405T101	MYR GROUP INC	725,069
7178182U1	PHILADELPHIA AUTH FOR INDL	8,000,000
746189HG7	PURDUE UNIV IND UNIV REVS STUD	8,000,000
709223TC5	PENNSYLVANIA TURNPIKE	8,000,000
574217JB2	MARYLAND ST HEALTH & HIGHER	5,200,000
059784207	BANCTEC INC	1,218,000
87922RAD4		5,000,000
466090AA5		5,137,500
841513LJ1	SOUTHEAST TEX HSG FIN CORP	3,215,149
032346AF5		3,500,000
95082PAE5		2,343,000
431294107		47,764
35687MAK3		2,890,000
7481F1AC0		5,444,000
870757AA9	SAINT ACQUISITION CORP	6,000,000
165167CB1		2,000,000
305560AF1		1,440,000
07556QAN5		2,000,000
92336GAF3	VERASUN ENERGY CORP	2,331,000
91879QAH2		1,275,000
102183AC4		1,200,000
92931KAB2		200,000
42330PAA5		1,015,000
420122AF0		980,000
52736RAV4		1,100,000
92343VAP9		950,000
65820E7F1	NORTH CAROLINA HSG FIN AGY	900,000
98375NAA8		1,300,000
12501BAR5	CCH I HLDGS LLC / CCH I HLDGS	1,825,000
577729AE6	MAXTOR CORP	702,809
832248AR9		475,000
896106AQ4		625,000
575384AE2		1,500,000
217203AC2		435,000
232806AK5	CYPRESS SEMICONDUCTOR CORP SR	289,000
97381WAD6		320,000
74837RAE4		340,000
058498AF3	BALL CORP	300,000

68383KAD1		270,000
442488AP7	K HOVNANIAN ENTERPRISES INC	425,000
35687MAM9		295,000
92342YAA7		255,000
68383KAB5		160,000
517289104		14,000
29255U104		43,500
422905109		20,000
55932RAD9		250,000
873168AL2		124,000
21036PAG3		86,000
74956EAC2		122,000
278858105	ECO SOIL SYSTEMS INC	13,500
179584AJ6		195,000
235ESC969		5,000,000
03525N109	ANIMAL HEALTH INTERNATIONAL	10,104
369300AK4		90,000
69373E103		19,346
13135BAH9		340,000
00207DAF9		50,000
897053AB0	TRONOX WORLDWIDE LLC/TRONOX FI	110,000
624581203	MOVIE GALLERY INC	7,813
68750U102		14,036
52517P4S7		50,000
462241AP5	IOSCO KO MICH EDC LTD OBLIG	25,000
25470F302	DISCOVERY COMMUNICATIONS INC	1,648
82932T107		8,500
7481F1AD8		75,000
40426E101	H QUOTIENT INC	14,020
744320AG7	PRUDENTIAL FINL INC SR NT CV F	20,000
603432105	MINES MANAGEMENT INC	6,981
252780200	DIAMOND WEST ENERGY CORP-NEW	2,000
721467AD0	PPC ESCROW CORP	10,000
410801104		2,000
14140G106		5,000
759470107		100
85375CAL5	STANDARD PAC CORP	10,000
46072H108	INTERSTATE BAKERIES CORP-DEL	178,000
44108EBA5		8,000
81724Q107	SENOMYX INC	1,132
370425RP7	***GENERAL MTRS ACCEPT CORP	5,000
273202101		50
778669101	ROTECH HEALTHCARE INC NEW	27,049
554067AB4	MAAX CORP	68,000
404167108		400
12620N104		70
975515859		3,268
03071H100		58
913833109	UNIVERSAL SERVICES GROUP INC	134
255213209		166
253909105		1,000
149109100		500

386901102		500
158711994		250
82966U129		60,450
37929X206		90
404450306	HABER INC-\$2.00 CONV PFD	74
06652B806		100
504905100	***LABOPHARM INC	274
44924Q400	ICG FUNDING LLC-6.75% EXCH PFD	600
152609103	CENTRAL BANKING SYSTEMS INC	168
893871AF0	TRANSPORTADORA GAS DEL NORTE S	283
84762LAA3		487
157087107	CERVECERIA CORONA INC	39
67107W100	***O2MICRO INTERNATIONAL	45
132618109	CAMCO FINANCIAL CORP	10
67461T107	***OCCULOGIX INC	224
006ESC958		18,500
84741Y103	SPECIAL METALS CORP	200
98147T104	WORLD HEALTH ALTERNATIVES INC	11,750
98138R109	WORKSAFE INDS INC	41
156ESCA0		100,000
591052105	METAL ARTS CO INC	282
74437C408		700
247782303	DELTA OMEGA TECHNOLOGIES INC	2,500
129903209	CALIFORNIA BEACH RESTAURANTS	90
381004100	***GOLDEN ELEPHANT GLASS	1
86769Y105	SUNRISE TELECOM INC	3
158532101	***CHAMPION MINERALS INC	3
85570Y106	STARVOX COMMUNICATIONS INC	58
92927Q109	VZILLION INC	1
950670307	WENR CORP NEW	20
05164B106	AURORA FOODS INC	979
721506103	PILLOWTEX CORPORATION NEW	320
74732N109	QENEX COMMUNICATIONS INC	300
902974104	U S LIQUIDS INC	100
96328M104	***WHEREVER.NET HLDG CORP	150
98949Y103	ZEROPLUS.COM INC	150
98382P205	XRG INC	50
853471100	STANDARD HOLDINGS GROUP LTD	18
500760202	KRAUSES FURNITURE INC NEW	692
320940109	FIRST NATIONAL ENTERTAINMENT	564
059150AG7	BALTIMORE CNTY MD PCR RFDG	5,000
863905105	STYLING TECHNOLOGY CORPORATION	500
270005101	EAGLE TELEPHONICS INC	100
44913S508	HYPERFEED TECHNOLOGIES INC	100
07724R100	BEICANG IRON & STEEL INC	100
237504105	DARWIN RESOURCES INC	100
26613P108	DUPONT DIRECT FINL HLDGS INC	100
741114102	PRESSURE PIPING COMPONENTS INC	128
79588G108	***SAMBA GOLD INC	10
407013101	HAMILTON BANCORP INC-FLA	3,000
17244C202	CINEMASTAR LUXURY THEATERS INC	15
237842109	DATA RACE INC	500

86783P106	SUNSHINE PCS CORP	90
407040203	HAMILTON CAPITAL TRUST I	2,500
392603106	***GREEN AMERICA LAND HOLDINGS	1
477731301	JOCKEY CLUB INC NEW	117
46261Y102	IPET HLDGS INC	150
422250209	HEALTHNOSTICS INC	200
08520E103	BERMAN CENTER INC	2
72705J105	PLANET RESOURCE RECOVERY INC	1
00756J104	***ADVANTEX MARKETING	5
45256N303	IMPERIA ENTERTAINMENT INC	3
84762G304	SPECTRUM OIL CORP	50
517924304	LASERSIGHT TECHNOLOGIES INC	12
379575202	GLOBUS INTL RESOURCE CORP	3
888313103	TITAN OIL AND GAS INC	36
278859103	ECO2 INC	1,000
404235103	HMG WORLDWIDE CORP	1,000
421939307	HEALTHCARE INTEGRATED SVCS INC	1,000
359528205	FUELNATION INC	10
264175100	DUCT UTILITY CONSTRUCTION &	10
29259K102	ENDEXX CORPORATION	24
45775F104	INNOLIFE PHARMA INC	1
221737208	COTTON & WESTERN MINING INC	33
286593108	ELIOT SAVINGS BANK-BOSTON MASS	2,000
277044202	EASTERN STAINLESS CORP-CL B	9
147620108		1,211
87972E308	TELYNX INC	7
29669A108	ESSENTIAL THERAPEUTICS INC	550
171801103	CIMARRON CORP-DEL	67
29251Q107	ENCHIRA BIOTECHNOLOGY CORP	28
257192104	DOMINION BRIDGE CORP	100
173026105		100
27579W103	EAST WEST DISTR INC	100
433078102		50
423276500	HELIONETICS INC-CONV PFD	20
707832200	PENN TRAFFIC CO NEW	10
05208R109	AURUS CORP	2
45840T204	INTERAGE LTD	1
92660P300	VIE FINANCIAL GROUP INC	1
291169209	EMERY FERRON ENERGY CORP NEW	1
09624G101	BLUESTAR HEALTH INC	1
25253R101	***DIAMANT ART CORPORATION	4
97653S104	WIRELESS WEBCONNECT INC	30
57685E200	MATRIX RESOURCE HLDGS INC	1
39573P208	GREENSTONE HOLDINGS INC	1
385194204	GRAND ADVENTURES TOUR & TRAVEL	2
43730H109		5
17275R102		2,141,381
38141G104		357,181
590188108		1,128,041
464287655		420,178
060505104		816,114
908906100	UNIONBANCAL CORP	324,240

16939P106		348,971
458140100	INTEL CORP	900,655
060505682		19,570
428236103		305,660
69840W108	PANERA BREAD CO CL A	205,914
167727NE2	CHICAGO ILL WASTEWATER	9,500,000
78463V107	SPDR GOLD TR	108,880
91232N108	UNITED STATES OIL FUND LP	105,094
2131836W1	COOK CNTY ILL G/O	8,000,000
915217PL1	UNIVERSITY VA UNIV REVS GEN	8,000,000
370334104	GENERAL MILLS INC	115,672
189754104		302,716
872540109		248,102
447011107		782,527
58501N101		240,365
902911106		102,341
029912201		191,943
852061100	SPRINT NEXTEL CORPORATION	1,008,289
25179M103		65,372
16941M109		125,796
73935X195		379,048
55276GAA3		9,100,000
55907R108		345,162
30033RAC2		10,000,000
651639106		139,345
013817101		220,165
67066G104		484,122
63934E108		87,387
370442105		486,992
072024KL5	BAY AREA TOLL AUTH CALIF TOLL	5,000,000
637640103		293,479
056752108		18,388
759351307		76,992
020813101		127,778
812350106		47,199
560425W55	MAINE HEALTH AND HIGHER	4,000,000
76127U101		43,100
717528103		64,193
75524DAD2	RBS GLOBAL INC / REXNORD LLC	4,000,000
254687106		119,665
682128103		329,651
969904101		203,902
034918AC6	ANGIOTECH PHARMACEUTICALS INC	5,673,000
78464A797	SPDR KBW BANK	97,960
73755L107		20,641
69329Y104		361,772
36186CAH6		6,049,000
231021106		60,963
601073AD1		3,284,000
464287739		49,705
431475102		98,550
907818108		40,921

26875P101		30,763
985577AA3		3,320,000
78464A698		72,553
902973304	US BANCORP DEL	82,975
052769106		82,857
913017109		45,078
984332106		140,069
136385101		33,470
886547108		72,119
92343V104		82,220
676220106		457,806
071813109		39,037
189054109		41,081
743410AS1		3,558,000
37733W105		55,626
880779103		72,144
418056107		65,742
307000109		89,138
451055AB3		3,000,000
36467W109	GAMESTOP CORP	63,325
584690309		139,157
192446102		83,311
649716GY7	NEW YORK NY CITY TRANSITIONAL	2,000,000
594712MZ1	MICHIGAN ST UNIV REVS	2,000,000
649659GE3	NEW YORK CITY G/O-SUBSER A-9	2,000,000
915137U27	UNIVERSITY TEX UNIV REVS	2,000,000
20774HB29	CONNECTICUT ST HEALTH & EDL	2,000,000
670346105		43,834
16941R108		22,464
313586752		591,100
464287515	ISHARES	41,807
00846U101		60,412
82481R106		35,919
35063R100		102,576
380956409		49,393
168905107		50,590
290143106	ELOT INC	1,000,000
404280406		21,825
46612J507		206,002
806605101		92,808
803054204		28,935
552715104		53,081
313400301		861,815
018804104		16,446
494368103		24,173
71646E100		13,842
015351109		35,863
803111103		114,893
69331C108		37,748
19259P300		42,695
G7496G103		29,018
464288778	ISHARES TR	41,210

423074103		27,256
452252EK1	ILLINOIS ST TOLL HWY AUTH	1,350,000
881609101		71,455
631103108		42,588
717124101		29,648
50183L107		35,530
78464A730	SPDR SER TR	25,835
665859104		16,380
64971KFD3	NEW YORK N Y CITY TRANSITIONAL	1,250,000
55262C100	MBIA INC	96,519
60871R209		25,514
191216100		23,194
370442717	GENERAL MOTORS CORPORATION	115,200
075887109		13,537
369550108	GENERAL DYNAMICS CORP	14,093
171232101		21,729
697900108		42,523
74347R743	PROSHARES TRUST	57,269
12541W209		17,879
26817G102		252,854
74437C507		100,000
80105N105		29,779
620076109		127,767
067901108		24,577
29078E105		22,469
580645109		25,261
216762AD6		1,400,000
07556Q105		149,725
909317BC2		820,000
87157D109		28,873
803866300		19,898
40052B108	GTX INC DEL	45,080
20441W203		14,700
G1150G111		22,124
38388F108		47,376
06738E204	***BARCLAYS PLC-ADR	28,436
902549807		59,426
03076C106		18,153
452308109		16,217
022276109	***ALUMINUM CORP CHINA LTD	41,427
74347R867	PROSHARES TRUST	11,413
462846106		27,786
62985Q101	NALCO HOLDING COMPANY	34,697
053332102		5,557
12189T104		7,265
068306109		10,385
74973W107		33,928
25470M109		27,932
23331A109		50,505
89628E104	***TRINA SOLAR LTD	22,532
92826C839		9,938
12721E102		14,509



067774109		24,448
370425SE1		1,290,000
243537107		6,053
57060U100		17,000
354613101		6,572
76010RAC2		750,000
595137100	MICROSEMI CORP	23,472
368287207	***GAZPROM O A O	16,807
90264RAB8		729,536
817315104		34,936
043353AA9		600,000
64983U3V0	NEW YORK ST DORM AUTH REVS	550,000
640268108	NEKTAR THERAPEUTICS	139,386
13321L108	***CAMECO CORP	20,849
05334D107		14,552
413086109		15,003
912318102		14,500
268648AK8		500,000
888339207		40,649
98462Y100	***YAMANA GOLD INC	46,877
816636203		19,288
880349AH8		554,000
235851102		6,351
442487203		55,918
45865V100		6,011
13066YLN7	CALIFORNIA ST DEPT WTR RES PWR	450,000
025195207		40,907
704549AG9		430,000
413627AY6	HARRAH'S OPERATING CO INC	775,000
379336100		54,888
037933108		23,996
82823L106	***SILVER STANDARD RESOURCES	20,287
035290105		7,234
909440AH2		498,000
007865108		14,159
464287796	ISHARES TRUST	10,532
721467108		64,070
611742107		24,787
38059T106	***GOLD FIELDS LTD NEW	43,866
235825205		69,713
573284106		3,549
007903AL1		814,000
05508RAB2	B&G FOODS INC	7,890
059602201		24,518
74347R875		7,640
882508104		17,723
867914103		7,538
571903202		14,573
716768106		14,735
35906A108		30,938
46625HHA1		440,000
749941AE0		391,000

12497T101	CB RICHARD ELLIS GROUP INC	27,017
746189GJ2	PURDUE UNIV IND UNIV REVS	350,000
235ESC993		5,000,000
69333Y108	PF CHANGS CHINA BISTRO INC	14,401
595017104		11,504
681904AL2		517,000
532791100		10,733
427096508	HERCULES TECHNOLOGY GROWTH	33,028
552676108		8,836
527288104		7,677
741503403		4,128
863236105		1,535
464288513		3,600
00766T100		12,879
559079207	MAGELLAN HEALTH SERVICES INC	7,760
313549404	FEDERAL MOGUL CORPORATION	24,261
820280105		8,681
68628V308	ORION MARINE GROUP INC	30,445
696429307		8,812
009037AM4		393,726
750438103		17,279
628852105		8,822
696643105		41,179
N07059186		15,561
854616109		6,348
374511103	***GIANT INTERACTIVE GROUP INC	41,300
57060U837		8,734
09067J109	***BIOVAIL CORP	28,722
690368105		4,234
703395103		8,680
37929X107	GLG PARTNERS INC	40,781
109178103		20,306
G6359F103		9,548
81941Q203		8,236
3733834G0	GEORGIA ST	250,000
127190304		4,927
05329W102		19,019
85375C101		48,303
397888108		30,408
844030106		10,935
882330AC7		245,000
495582108		24,277
60855R100		7,257
79466L302		4,447
037389103		4,994
795435106	SALIX PHARMACEUTICALS LTD	35,235
98310W108		14,724
62944T105		370
651587107		3,980
29081M102		7,257
874039100	***TAIWAN SEMICONDUCTOR MFG CO	23,017
594960106	MICROVISION INC-WASH	105,004

707885109		8,242
872375100		12,775
46059C205		25,538
16943C109		45,004
37940X102	GLOBAL PAYMENTS INC	4,401
33938EAL1		225,000
61745C105	MORGAN STANLEY	9,610
235ESC951	DANA CORP	2,894,000
20774L6A8	CONNECTICUT ST HEALTH & EDL	200,000
357023100	FREIGHTCAR AMERICA INC	6,116
125269100		1,728
482480100		6,147
81369Y209		6,410
81369Y506		2,801
121208201		7,403
678026105		4,733
629491101		4,810
15101Q108		25,454
427056106		8,904
52517P4P3		200,000
42805T105		22,542
011659109		8,480
464287630	ISHARES TRUST RUSSELL 2000	2,441
09253U108		9,888
774341101		3,503
42210P102		11,736
28336L109		11,457
65251F105	NEWSTAR FINANCIAL INC	18,015
903293405		5,210
750077109		14,585
84649R101		79,039
144285103		5,160
835699307	***SONY CORP-ADR NEW	4,606
050095108		3,710
92336GAB2	VERASUN ENERGY CORP	200,000
225447101		5,334
88830R101		6,288
460951106	***INTEROIL CORP	5,184
866933401	SUN HEALTHCARE GROUP INC	9,167
69344M101	PMI GROUP INC	45,600
811065101		3,431
26138E109	DR PEPPER SNAPPLE GROUP INC	5,526
229678107		5,968
317923100	FINISH LINE INC-CL A	13,520
48248A306		15,936
98235T107	WRIGHT MEDICAL GROUP INC	3,862
903914109		2,106
833034101		2,160
47102X105	JANUS CAPITAL GROUP INC	5,545
950590109		5,331
413216300		11,258
204386106	***CGG VERITAS	3,380

09746Y105		65,800
939640108		196
829160100		4,110
926734401		9,552
758766109		6,941
682189105		15,580
14159U202		11,800
44980X109	IPG PHOTONICS CORP	4,661
589331107		2,932
222816100		1,006
464286731		8,000
109696104	BRINK'S COMPANY	1,446
892331307	***TOYOTA MOTOR CORP-ADR NEW	1,015
303901AG7		100,000
808627103		2,698
69373H106		4,803
404303109	HSN INC DEL	7,370
74834T103		5,995
87484D103	***TAM S A	4,229
880349105		6,292
736508847		3,262
81369Y308		2,800
472319102		3,466
207142AH3		100,000
65332VBG7		100,000
948626106	WEIGHT WATCHERS INTL INC NEW	2,012
189095102		14,300
594087AM0		125,000
143130102		4,811
88076W103	TERADATA CORP	3,301
535919203		6,800
16945R104		4,200
64125C109		12,472
20451N101		1,020
767754104		59,089
384802104		675
205768203	COMSTOCK RESOURCES INC NEW	1,040
745310102		2,163
20440W105	***COMPANHIA SIDERURGICA	2,200
08883T200	BIDZ COM INC	5,204
595112AH6		100,000
65653RAD5		69,750
543881106	LORAL SPACE AND COMMUNICATIONS	3,516
78464A870		900
783513104	***RYANAIR HOLDINGS PLC	2,089
212485106		3,561
03485P201		2,297
172062101		1,705
501803308		8,589
24873K208	DENTAL/MEDICAL DIAGNOSTIC	10,250
30218U108		210,198
887100105		2,991

556ESCAA9		1,550,000
46579N103		5,774
158496109		7,875
04269Q100		5,438
918866104		5,386
82706C108	***SILICON MOTION TECHNOLOGY	7,305
713409100		1,395
008252108		456
109641100		2,247
031162AQ3		44,000
67020Y100		2,857
193068103		6,522
084423102		1,480
716748108		2,182
90328M107	USANA HEALTH SCIENCES INC	820
929903276		2,700
879690105		2,878
556ESCAC5		1,000,000
235ESC944		2,000,000
282339209	EGLOBE INC	3,721
69423U107	PACIFIC ETHANOL INC	21,707
24799AKC5		1,217,000
741929AN3		56,000
043136100		960
71372U104		1,200
00949P108		10,561
949829204	WELLS FARGO CAP XIV	1,000
294100102	ENZO BIOCHEM INC	2,281
346375108		1,250
054540109		13,238
80874P109	SCIENTIFIC GAMES CORP	1,026
143658AN2	***CARNIVAL CORP	21,000
98975W104		1,231
125071100		930
498904200		1,395
25754A201		1,699
30226D106		6,918
102175AB2		37,500
60687Y109	***MIZUHO FINL GROUP INC	2,383
302301106		1,234
606822104	***MITSUBISHI UFJ FINL GROUP	2,192
74347R206		300
44930K108	ICO GLOBAL COMMUNICATIONS	10,313
717148100		2,237
028731107	AMERICAN ORIENTAL	2,280
941053100		455
539451104	LOJACK CORP	2,227
64007P103	NEENAH ENTERPRISES INC	7,815
15135B101	CENTENE CORP DEL	657
156410102	CENTURI INC	13,900
38143VAA7	GOLDMAN SACHS GROUP INC/THE	20,900
526107107		372

399215102		13,300
M0861T100		2,170
57060U308		214
74386K104	***PROVIDENT ENERGY TRUST	1,300
18725U109		736
24799AKH4		450,000
685923104	***ORIOLE SYSTEMS INC	118
854532108		304
828806802	SIMON PROPERTY GROUP INC 6%	140
40330W106		1,700
00374N107	ABOVENET INC	192
68230A106		2,318
253870109		1,500
83569E108	SONUS COMMUNICATION HLDGS INC	4,000
254553100		2,500
161908108	***CHASE RESOURCE CORP NEW	3,000
401617105		271
003924AH0		30,750
590188W46		9,000
876568502		1,000
71361V303		200
87971M202		232
88157K101	***TESCO CORP	340
129915203	CALIFORNIA COASTAL COMMUNITIES	5,560
40637H109		1,173
35952W103	FUEL SYSTEMS SOLUTIONS INC	153
98417K106		14,670
831756101		1,741
78442P700		10
125137109		200
536020100		422
96950K103	WILLIAMS PIPELINE PARTNERS L P	473
045327103		500
811054402		857
24799AJU7		250,000
559181102	MAGMA DESIGN AUTOMATION INC	1,475
30064E109		242
918914102	VALENCE TECHNOLOGY INC	1,927
464288794		200
82967H101		2,997
46126P304		28
901166108	TWEEN BRANDS INC	628
891906109	TOTAL SYSTEM SERVICES INC	186
827084864		859
054536107	***AXA-UAP-SPONSORED ADR	156
70175R110	PARMALAT S P A	3,900
470355207		166
64115T104		416
75968L105	RENAISSANCE LEARNING INC	329
03836W103		227
518415104	LATTICE SEMICONDUCTOR CORP	1,898
00383Y102		62

56501R106		94
132011107	CAMBREX CORP	547
501556203	***KYOCERA CORP-ADR	40
748991023		2,300
550372106		886
12561W105		117
75945E109	***RELIANCE INFRASTRUCTURE LTD	50
852312305		597
120113105	BUILDING MATERIALS HOLDING	3,028
6435EV108		1,482
054615109		38
654624105	***NIPPON TELEGRAPH &	98
456837103	***ING GROEP NV-SPONSORED ADR	77
269439105	EAGLE BLDG TECHNOLOGIES INC	2,000
04644A101	ASTROPOWER INC	700
92769L119	WTS VIRGIN MEDIA INC	39,039
698057AS5		500
169426103		41
874054109		100
576879209	***MATSUSHITA ELECTRIC	79
136907102		539
811916105		76
448875104		200
338488109	***FLAMEL TECHNOLOGIES SA	155
20009T105		79
002255107		91
170032502		600
461430100	INVESTMENT PROPERTIES ASSOC	150
257030106		1,000
518079108	LASERMETRICS INC	500
87942E107		500
140517103		200
64108P101	NETCENTIVES INC	200
91338Q104	UNIVERSAL BROADBAND NETWORKS	500
731649406	***POLLY PECK INTERNATIONAL	120
656912102		363
42224N101		45
044901106		65
62874N607		36
826516106		91
524908100	LEHMAN BROTHERS HOLDINGS INC	3,997
559778402	***MAHANAGAR TEL NIGAM LTD	200
729136AM3	PLIANT CORP	869
82655M107	***SIFY TECHNOLOGIES LIMITED	400
G72457115		114
606198LG2	MISSOURI PACIFIC RR GENL MTG	850
877163105		92
232828301		819
03819M106		412
624756AA0	MUELLER INDS INC	384
357288109	FREMONT GENERAL CORPORATION	4,078
881628101		100

713661106	PEREGRINE PHARMACEUTICALS INC	988
38080MAB0	GOLDEN BOOKS PUBLISHING INC	311
666135108	NORTHFIELD LABORATORIES INC	937
923359103		208
05946K101		13
895925105		94
560690208	MAJESCO ENTERTAINMENT COMPANY	200
66987B103	NOVACEA INC	124
69367F306	PTV INC	246
69811Q106	PANACOS PHARMACEUTICALS INC	509
46626D108		10
169656204		2
02660R107	AMERICAN HOME MORTGAGE	3,552
64124E106	NEUROGEN CORP	265
45719T103		196
653351106		241
352451108		120
505861401	***LAFARGE	2
EKE55U103		112,121
286590203	ELINEAR INC	10,100
22938P105	CRYSTAL PROPERTIES HOLDINGS	2
247126105	DELPHI CORP	594
640919106	NEOPHARM INC	156
409649308		3
897051207	TRONOX INC	121
205684103		49
633643408	***NATIONAL BK OF GREECE S A	2
141597302		11
761525609	REVLON INC	1
80917Q106	***SCOR SA-SPONSORED ADR	4
987434107	YOUNG BROADCASTING INC-CL A	124
00511R870		19
259858108	DOV PHARMACEUTICAL INC	17
00371N407	ABLE LABORATORIES INC	2,924
317928109		481
530158104		1
52201E107	LEARNING PRIORITY INC	20
88336B303	THEHEALTHCHANNEL COM INC	333
591596101	METRICOM INC	2,860
731745121	B WTS POLYMER GROUP INC	95
731745113	A WTS POLYMER GROUP INC	91
13957Q108	CAPE SYSTEMS GROUP INC	2,500
12513C108	CDSS WIND DOWN INC	1,250
16944E104	***CHINA INSONLINE CORP	1
12616P105	C-PHONE CORP	200
81142N108	SEA STAR GROUP INC	167
902666106	***UEX CORP	1
386532402	GRAND UNION CO	14,000
15721M107	***CEYONIQ AG	65
871235107	SYKES DATATRONICS INC	400
894859107	TREND-LINES INC-CL A	1,130
749077400	QUOKKA SPORTS INC	26



459747101	INTL LEISURE & CASINO	1,000
00685R102		2
370253403	GENERAL MAGIC INC	21
292166105	EMPLOYEE SOLUTIONS INC	400
44982L103	IPIX CORP	64
730529104	POINT BLANK SOLUTIONS INC	1
492061106	KERAVISION INC	216
25475V104	DISTRIBUTED ENERGY SYSTEMS	36
378955207	GLOBAL ESCIENCE CORP	60
721596104	PILOT NETWORK SERVICES INC	50
769695305	RNETHEALTH INC	150
26822P204	EA INDUSTRIES INC NEW	400
824562102	SHINE HOLDINGS INC	1
808649305	SCIENT INC	3,315
46063J204	***INTERNET MEDIA TECHNOLOGIES	100
774654107	ROCKY MOUNT UNDERGARMENT CO	261
180461105	CLARENT CORP	2,200
64122D506	NETWORK PLUS CORP	200
87952E203	TELESERVICES INTERNET GROUP	1,780
718193105	UNKNOWN ISSUER SHR	23
08860E309	BEYOND.COM CORP	20
249483108	DENVER WESTERN PETROLEUM CORP	320
65158P107	NEWMARKET LATIN AMERICA INC	125
695146100	PACKAGED HOME SOLUTIONS INC	1
47188U108	JATI TECHNOLOGIES INC	13
171116304	CHROMATICS COLOR SCIENCES	1,150
893349837	TRANS WORLD AIRLINES INC NEW	112
04649A106	AT & T LATIN AMERICA CORP	100
989778204	ZULU TEK INC-NEW	50
037622107	APOLLO RESOURCES INTERNATIONAL	50
15115E109	CELLPOINT INC	1,000
765795109	RIDGECREST HEALTHCARE GROUP	88
37248E202	GENUITY INC CL A	199
00685R409		3
747399103	QUAKER FABRIC CORPORATION	306
929903201	WACHOVIA CORPORATION DIVIDEND	58
90254Y208	UAUA 13 1/4	500
44183S105	HOUSE2HOME INC	400
526679105	LEONIDAS FILMS INC	2
276191848	EASTERN AIR LINES INC-DEP PFD	232
48206U104	JUPITER MEDIA METRIX INC	700
205199102	COMPUTER LEARNING CENTERS INC	22
234373108	DALEIGH HOLDINGS CORP	7
29245E103	***EMPYREAN BIOSCIENCE INC	100
703875104	PAVING STONE CORP	19
481386100	JUMBOSPORTS INC	8
44926L300	I C H CORP NEW	156
988363107	DO NOT USE YUBA WESTGOLD INC	1
58440W105	MEDIA 100 INC	13
69361E107	PSC INC	70,000
444356109	HUFFY CORP	6
26779T100		100

178773107	CITYMAINSTREET TECHNOLOGIES	100
809178601	SCORPION TECHNOLOGIES INC-CL A	100
624581104	MOVIE GALLERY INC	2
144500303	***CARRIER 1 INTL S A	10
390005205	GREAT AMERICAN RECREATION INC	8
15133CAC5	CENTAUR MINING & EXPLORATION L	19,250,000
465266AC8		1,466,000
13135BAE6	CALPINE GENERATING CO	3,565,000
00685R789	ADELPHIA RECOVERY TRUST SER	1,217,094
155560AA3		2,000,000
87959YAA1	TELIGENT INC	402,700
98157D106	WORLDCOM INC-GA NEW WORLDCOM G	820
370054AA6	GENERAL HOMES CORP S/NOTES-REG	6,290,000
47758RAD7	***JITNEY JUNGLE STORES	10,000
579865AH9	MCCRORY CORP SF S/D-REG-	66
81662EAA6	SEMI-TECH CORP 11.500% 2003081	44,507,000
94769A119		2,202
42979U102	HIGH SPEED ACCESS CORP	2,450
193905106	COLLECTING BANK N.A.	837
402274104	GULF ENERGY CORP	300
147280101	CASCADE INTERNATIONAL INC	312,304
19034Q110	RTS COAST FEDERAL LITIGATION	11,180
64007P111		3,717
500750AC8	KPNQWEST NV CNVBND#144A 10 %15	223,000
401321104	GUARDIAN BANCORP-LOS ANGELES	197,772
17038P104	CHOICE ONE COMMUNICATIONS INC	7,360
280875113	WTS EDISON BROTHERS STORES INC	393
975515107	WINSTAR COMMUNICATIONS INC	30,281
521863100	LEAP WIRELESS INTERNATIONAL	57
149479107	CATTLESALE COMPANY	1,524
442765103	HOWARD SAVINGS BANK-NEWARK N J	68,854
392360AL7	GREATER SOUTHWESTERN FNDG CORP	17,000
276191863	EASTERN AIR LINES INC	620
292665106		100,000
417668100	HARVEY GROUP INC	100
372252403	GENEVA STEEL CO-14% EXCH PFD	51,400
45256B101	IMPAX LABORATORIES INC	9
449246115	ICG COMMUNICATIONS I	3,933
67083Q101	OCA INC	2,000
15640W103	CENTURA SOFTWARE CORP	200
039392105	ARCH WIRELESS INC	853
271796104		700
159480102		1
339130AT3	FLEMING COS INC	149,000
515547AC1	LANSBOROUGH CORP	485
86211E103	STORAGENETWORKS INC SHR	35,421
190101105		1,950
142903202	***CARMANAH RESOURCES LTD	35,100
143763100	CAROLCO PICTURES INC	94,177
42221V403	HEALTHCENTRAL.COM	1,395
262098106	DRKOOP.COM INC	225
141686105	CAREERCOM CORP	214,528

92237T207	VAST SOLUTIONS INC	149,406
92237T306	VAST SOLUTIONS INC	149,406
92237T108	VAST SOLUTIONS INC	149,406
430771105	HIGHLAND SUPERSTORES INC	200
519322101	***LAURION MINERAL EXPLORATION	50
G93447111		3
292722105		1,530
871839205	SYSTEM SOFTWARE ASSOCIATES INC	1,925
20342E104	COMMUNICATIONS TRANSMISSION	144
98878WAA0	ZSFH LLC	15,000
196873103		3,000
85569E111		44,662
286166103		25
143500106	CARNEGIE INTERNATIONAL CORP	400
391546108	GREATE BAY CASINO CORP-DEL	560
252446406	DIAGNOSTIC HEALTH SERVICES INC	1,500
196249106	COLOR Q INC	459
09061E106	BIOMEDICAL WASTE SYSTEMS INC	153,079
808617203	SCI PRO INC NEW	40
79971E207	SANCTUARY WOODS MULTIMEDIA	5
277379103		87,887
686815101	ORMONT DRUG & CHEMICAL CO INC	2,030
29265K104	ENERCON DATA CORP	40
948774302	WEIRTON STEEL CORP	2,250
96809P105	***WILDCAT EXPLORATION LTD	4
43735R102	HOME SHOPPING LATINO INC	2
423276609	HELIONETICS INC NEW	201
13663Q103	***CANADIAN SPOONER RESOURCES	165
928559103	VLASIC FOODS INTERNATIONAL INC	340
897084109	TROPICANA INC	20
675917108	OCUMED GROUP INC	10
477588107	JINHUA MARINE BIOLOGICAL INC	5
59159PAA7	METRICOM INC/METRICOM FINANCE	2
591596135		21,955
053472AC0	AVALON RE LTD	19,650,000
12669EW85	CWHL 2003-J8 2A1	25,000
194181AB9	COLIS 1A A2	4,750,000
22942MAA4	CSMC 2006-8 1A1	25,000
235ESCAU4	DANA CORP	4,450,000
31394ACL8	FNW 2004-W9 2A1	25,000,000
31394XVD5	FSPC T-60 1A1	11,027,410
45660LWU9	INDX 2005-AR18 BX	198,973,015
45661EAW4	INDX 2006-AR4 A1B	165,000,000
46625M6U8	JPMCC 2004-CB9 A2	300,000
46625YNC3	JPMCC 2005-LDP2 A4	75,000
50180CAB6	LBUBS 2006-C7 A2	7,889,000
50180JAD7	LBUBS 2007-C2 A3	1,025,000
52108HE34	LBUBS 2004-C4 A3	130,000
52108HFL3	LBUBS 01-C3 A2 SERI	150,000
52108HK60	LBUBS 2004-C6 A5	60,000
52108HZX5	LBUBS 2004-C2 A3	120,000
52109RBP5	LBUBS 2007-C7 AM	2,725,000

52518RAS5	LSSCO 99-2 A CMO SE	48,100,000
52519NJE5	LBFR 2004-LLFA C	50,000
52524NAC1	LBFR 2007-LLFA A2	60,000,000
52524NAE7	LBFR 2007-LLFA A3	25,208,000
52525DAT5	LXS 07-18N 1-AP	1,000
55312VAB4	MLCFC 2006-4 A2	5,550,000
55313KAT8	MLCFC07-7 F	240,000
57643QBL8	MARP 2006-1 1A1F	18,500,000
59022HFV9	MLMT 2005-MKB2 A2	187,500
61745MT29	MSC 2004-HQ4 A5	30,000
61745MY3	MSC 2004-IQ7 A2	300,000
61746WHF0	MSDWC 01-TOP3 A4 SR	30,000
61754KAG0	MSC 2007-IQ14 AM	10,000,000
78402KAA3	SASC 2007-BHC1 A1	95,000,000
78403WAA6	SASCO 2008-C2	20,210,000
795483AG1	SAL 86-4	5,000,000
86359BMP3	SASCO 2004-3 AX	4,858,411
86359DPN1	SASC 2005-S5 A2	189,391
929766LX9	WBCMT 2003-C8 A3	150,000
92978QAC1	WBCMT 2007-C30 A3	4,000,000
92978YAB6	WBCMT 2007-C32 A2	30,000